

# Introduction to the theory of hyperbolic equations: hyperbolic systems

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## Outline of the lecture

Linear hyperbolic systems

Nonlinear systems of conservation laws

The Euler equations of gas dynamics

Riemann problem for Euler equations



# Key concepts introduced in the second lecture

- ▶ Linear hyperbolic systems and their mathematical formulation
- ▶ **Nonlinear systems** of conservation laws
- ▶ The **Euler** equations as a hyperbolic system
- ▶ The **Riemann** problem for the Euler equations and its fundamental solutions

# Linear hyperbolic systems



## Linear first order systems

- ▶ **Unknowns:**  $d$  functions of space and time  $c_i(x, t), i = 1, \dots, d$
- ▶ **Coupling coefficients:**  $d \times d$  constants  $a_{ij}, i, j = 1, \dots, d$
- ▶ **Express in vector notation:** **coupled set** of advection equations

$$\mathbf{c}(x, t) = \begin{bmatrix} c_1(x, t) \\ \cdots \\ \cdots \\ c_d(x, t) \end{bmatrix} \quad \mathbf{A} = \begin{bmatrix} a_{11} & \cdots & a_{1d} \\ a_{21} & \cdots & a_{2d} \\ \cdots & \cdots & \cdots \\ a_{d1} & \cdots & a_{dd} \end{bmatrix}$$

$$\frac{\partial \mathbf{c}}{\partial t} + \mathbf{A} \frac{\partial \mathbf{c}}{\partial x} = \mathbf{0}$$

# Linear hyperbolic systems (1)

$$\frac{\partial \mathbf{c}}{\partial t} + \mathbf{A} \frac{\partial \mathbf{c}}{\partial x} = 0 \quad (1)$$

## Hyperbolicity

System (1) is **hyperbolic** if  $\mathbf{A}$  is diagonalized by some invertible matrix  $\mathbf{T}$  and it has **real** eigenvalues  $\lambda_i$ ; it is **strictly hyperbolic** if all eigenvalues are real and **distinct**:  $\lambda_i \neq \lambda_j$  for  $i \neq j$

$$\mathbf{A} = \mathbf{T} \mathbf{\Lambda} \mathbf{T}^{-1} \quad \mathbf{\Lambda} = \begin{bmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ 0 & \cdots & \cdots & 0 \\ 0 & \cdots & \cdots & \lambda_d \end{bmatrix} \quad \lambda_i \in \mathbf{R}$$

## Linear algebra reminder

The fact that  $\mathbf{A}$  is diagonalized by some invertible matrix  $\mathbf{T}$  is **equivalent** to:

- ▶ for each  $\lambda_i$   $i = 1, \dots, d$  there is a vector  $\mathbf{t}_i$  such that

$$\mathbf{A}\mathbf{t}_i = \lambda_i\mathbf{t}_i \quad i = 1, \dots, d$$

- ▶ **AND**  $\mathbf{t}_i$   $i = 1, \dots, d$  are **linearly independent** and

$$\mathbf{T} = [\mathbf{t}_1, \dots, \mathbf{t}_d].$$

## Linear hyperbolic systems (2)

$$\frac{\partial \mathbf{c}}{\partial t} + \mathbf{T} \mathbf{\Lambda} \mathbf{T}^{-1} \frac{\partial \mathbf{c}}{\partial x} = \mathbf{0} \quad \rightarrow \quad \mathbf{T}^{-1} \frac{\partial \mathbf{c}}{\partial t} + \mathbf{\Lambda} \mathbf{T}^{-1} \frac{\partial \mathbf{c}}{\partial x} = \mathbf{0}$$

$$\mathbf{e} = \mathbf{T}^{-1} \mathbf{c} \quad \rightarrow \quad \frac{\partial \mathbf{e}}{\partial t} + \mathbf{\Lambda} \frac{\partial \mathbf{e}}{\partial x} = \mathbf{0}$$

$$\frac{\partial e_i}{\partial t} + \lambda_i \frac{\partial e_i}{\partial x} = 0 \quad i = 1, \dots, d$$

- ▶ After change of variables: **uncoupled** set of advection equations in terms of the **characteristic variables**  $\mathbf{e}$
- ▶ Solution procedure: **diagonalize** and then exploit exact solution of the **scalar** advection equation



## Linear hyperbolic systems (3)

To determine exact solution:

- ▶ transform **initial data**  $\mathbf{c}_0$  **into**  $\mathbf{e}_0 = \mathbf{T}^{-1}\mathbf{c}_0$
- ▶ exact solutions in terms of the transformed, **uncoupled** variables

$$e_i(x, t) = e_{i,0}(x - \lambda_i t), \quad i = 1, \dots, d$$

- ▶ transform **back** to original variables

$$\mathbf{c}(x, t) = \mathbf{T}\mathbf{e}(x, t) = \sum_{i=1}^d e_{i,0}(x - \lambda_i t)\mathbf{t}_i$$

- ▶ solution is superposition of  $d$  independent **simple waves**



# Linear hyperbolic systems (4)

## Initial and boundary value problem

$$\frac{\partial \mathbf{c}}{\partial t} + \mathbf{A} \frac{\partial \mathbf{c}}{\partial x} = \mathbf{0} \quad x \in [0, L], \quad t \in [0, T]$$

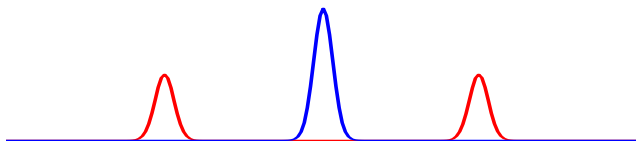
- ▶ **Solution on a bounded interval**  $x \in [0, L]$  : some information is needed about  $\mathbf{c}(x, t)$  at the boundary **upstream with respect to**  $\lambda_i$   $i = 1, \dots, d$  for  $t \in [0, T]$
- ▶ **Suppose**  $\lambda_i \geq 0$   $i = 1, \dots, k$   $\lambda_i \leq 0$   $i = k + 1, \dots, d$
- ▶ **Mathematical formulation as initial and boundary value problem:** assuming that  $\mathbf{c}(x, 0) = \mathbf{c}_0(x)$  is known for  $t = 0$ ,  $e_i(0, t) = g_i(t)$   $i = 1, \dots, k$   $e_i(L, t) = g_i(t)$   $i = k + 1, \dots, d$  are known for  $t \in [0, T]$ , **determine**  $\mathbf{c}(x, t)$  at later times

## Examples: linear channel flow (1)

$$\begin{aligned}\frac{\partial h}{\partial t} + U \frac{\partial h}{\partial x} + H \frac{\partial u}{\partial x} &= 0 \\ \frac{\partial u}{\partial t} + U \frac{\partial u}{\partial x} + g \frac{\partial h}{\partial x} &= 0\end{aligned}$$

- ▶  $g$  **gravity acceleration**,  $H$  **constant** mean fluid depth,  $U$  **constant** mean velocity
- ▶  $h, u$  small perturbations of **uniform motion** in a channel with mean fluid depth  $H$  and mean velocity  $U$

# Let's have a look



- ▶ Initial condition: still water  $U = 0, u = 0$ , **small perturbation** in free surface of the liquid
- ▶ System of 2 equations: 2 **waves** propagating with **speeds**  $\pm\sqrt{gH}$
- ▶ No change in shape: **regularity** of the initial data is preserved

# Nonlinear systems of conservation laws



# Nonlinear systems of conservation laws

$$\frac{\partial \mathbf{c}}{\partial t} + \frac{\partial}{\partial x} \mathbf{f}(\mathbf{c}) = \mathbf{0}$$

$$\mathbf{c}(x, t) = \begin{bmatrix} c_1(x, t) \\ \cdots \\ \cdots \\ c_d(x, t) \end{bmatrix} \quad \mathbf{f}(\mathbf{c}) = \begin{bmatrix} f_1(c_1, \dots, c_d) \\ \cdots \\ \cdots \\ f_d(c_1, \dots, c_d) \end{bmatrix}$$

**Coupled** set of **nonlinear** conservation laws, mathematical formulation of the **conservation principles** for  $d$  quantities  $c_1, \dots, c_d$

# Nonlinear hyperbolic systems (1)

$$\frac{\partial \mathbf{c}}{\partial t} + \frac{\partial}{\partial x} \mathbf{f}(\mathbf{c}) = \frac{\partial \mathbf{c}}{\partial t} + \mathbf{f}'(\mathbf{c}) \frac{\partial \mathbf{c}}{\partial x} = \mathbf{0}$$

$$\mathbf{f}'(\mathbf{c}) = \begin{bmatrix} \frac{\partial f_1}{\partial c_1} & \frac{\partial f_1}{\partial c_2} & \dots & \frac{\partial f_1}{\partial c_d} \\ \frac{\partial f_2}{\partial c_1} & \frac{\partial f_2}{\partial c_2} & \dots & \frac{\partial f_2}{\partial c_d} \\ \dots & \dots & \dots & \dots \\ \frac{\partial f_d}{\partial c_1} & \dots & \dots & \frac{\partial f_d}{\partial c_d} \end{bmatrix}$$

- ▶ Physical interpretation: **coupled** set of nonlinear advection equations, **advective form** of the system of conservation laws
- ▶ Mathematical definition: system is **hyperbolic** if  $\mathbf{f}'(\mathbf{c})$  is diagonalizable with **real** eigenvalues, **strictly hyperbolic** if it has **real and distinct** eigenvalues



## Nonlinear hyperbolic systems (2)

### Initial and boundary value problem

$$\frac{\partial \mathbf{c}}{\partial t} + \mathbf{f}'(\mathbf{c}) \frac{\partial \mathbf{c}}{\partial x} = \mathbf{0} \quad x \in [0, L], \quad t \in [0, T]$$

- ▶ **Solution on a bounded interval**  $x \in [0, L]$  : some information is needed about  $\mathbf{c}(x, t)$  at the boundary **upstream with respect to**  $\lambda_i(\mathbf{c}(0, t)), \lambda_i(\mathbf{c}(L, t)) \quad i = 1, \dots, d$  eigenvalues of  $\mathbf{f}'(\mathbf{c})$  for  $t \in [0, T]$

- ▶ **Suppose**

$$\begin{array}{llll} \lambda_i(\mathbf{c}(0, t)) \geq 0 & i = 1, \dots, k & \lambda_i(\mathbf{c}(0, t)) \leq 0 & i = k + 1, \dots, d \\ \lambda_i(\mathbf{c}(L, t)) \leq 0 & i = 1, \dots, k & \lambda_i(\mathbf{c}(L, t)) \geq 0 & i = k + 1, \dots, d \end{array}$$

- ▶ **Mathematical formulation as initial and boundary value problem:** assuming that  $\mathbf{c}(x, 0) = \mathbf{c}_0(x)$  is known for  $t = 0$  and  $e_i(0, t) = g_i(t) \quad i = 1, \dots, k \quad e_i(L, t) = g_i(t) \quad i = k + 1, \dots, d$  are known for  $t \in [0, T]$ , **determine**  $\mathbf{c}(x, t)$  at later times





## Nonlinear hyperbolic systems (3)

- ▶ **Nonlinear** dependence of eigenvalues and eigenvectors of  $f'(c)$  on the **state**  $c$  :

$$f'(c)t_i(c) = \lambda_i(c)t_i(c) \quad i = 1, \dots, d$$

- ▶  $\lambda_i(c)$  is called **characteristic** field
- ▶ **Integral curves** in state space:  $\bar{c}(s)$  such that

$$\bar{c}'(s) = \alpha(s)t_i(\bar{c}(s)) \quad \text{for some } i = 1, \dots, d$$

- ▶ **Riemann invariant** associated to integral curve: function  $w(c)$  such that for some  $i = 1, \dots, d$

$$\nabla w \cdot t_i = 0$$

## Nonlinear hyperbolic systems (4)

- ▶ Riemann invariants are **constant** along the corresponding integral curves:

$$\frac{d}{ds} w(\bar{\mathbf{c}}(s)) = \nabla w \cdot \bar{\mathbf{c}}'(s) = \alpha(s) \nabla w \cdot \mathbf{t}_i(\bar{\mathbf{c}}(s)) = 0$$

- ▶ Variation of characteristic fields **along** integral curves:

$$\frac{d}{ds} \lambda_i(\bar{\mathbf{c}}(s)) = \nabla \lambda_i \cdot \bar{\mathbf{c}}'(s) = \alpha(s) \nabla \lambda_i \cdot \mathbf{t}_i(\bar{\mathbf{c}}(s))$$

- ▶ **Genuinely nonlinear** characteristic fields  $\nabla \lambda_i \cdot \mathbf{t}_i(\bar{\mathbf{c}}(s)) \neq 0$  :  
characteristic fields vary **monotonically** along integral curves
- ▶ **Linearly degenerate** characteristic fields  $\nabla \lambda_i \cdot \mathbf{t}_i(\bar{\mathbf{c}}(s)) = 0$  :  
the characteristic field is a **Riemann invariant**



## Nonlinear hyperbolic systems (5)

- ▶ General solution is **extremely complex** and can only be approximated numerically
- ▶ Special solutions are **simple waves**:  $c(x, t) = \bar{c}(s(x, t))$ , where  $\bar{c}(s)$  is an integral curve associated to  $t_i$  and  $s(x, t)$  some regular function of space and time
- ▶ Impose conditions for simple wave  $c(x, t)$  to be solution yields **scalar** conservation law

$$\frac{\partial s}{\partial t} + \lambda_i(\bar{c}(s(x, t))) \frac{\partial s}{\partial x} = 0$$

- ▶ **Riemann** problem with piecewise constant  $c_l, c_r$  initial value can be formulated **also** for nonlinear hyperbolic systems



# Simple waves solutions of Riemann problems (1)

- ▶ **Shocks**: necessary **conditions** to have a shock solution with speed  $s$  are the **Rankine-Hugoniot** conditions

$$\mathbf{f}(\mathbf{c}_r) - \mathbf{f}(\mathbf{c}_l) = s(\mathbf{c}_r - \mathbf{c}_l)$$

- ▶ RH conditions are not **sufficient** to determine the shock solution completely: also knowledge of some **Riemann invariants** is required
- ▶ **Rarefaction wave** solutions can be built in a **similar** way as scalar case for **genuinely nonlinear** characteristic fields, assuming  $s(x, t) = (x - x_0)/t$  in simple wave definition, resulting condition is

$$\bar{\mathbf{c}}'(s) = \frac{\mathbf{t}_i(\bar{\mathbf{c}}(s))}{\nabla \lambda_i(\bar{\mathbf{c}}(s)) \cdot \mathbf{t}_i(\bar{\mathbf{c}}(s))}$$

## Simple waves solutions of Riemann problems (2)

- ▶ **Contact waves**: simple wave solution associated to **linearly degenerate** characteristic fields

$$\nabla \lambda_i(\bar{\mathbf{c}}(s)) \cdot \mathbf{t}_i(\bar{\mathbf{c}}(s)) = 0$$

- ▶ Linear degeneracy implies  $\lambda_i(\bar{\mathbf{c}}(s(x, t)))$  is **constant** along the characteristic line
- ▶ Riemann problem solution is simple (**analytically**): discontinuity propagates at speed  $\lambda_i(\mathbf{c}_l) = \lambda_i(\mathbf{c}_r)$
- ▶ **General** solution of Riemann problem for  $d \times d$  system will consist of combination of  **$d$  simple waves** associated to each different characteristic field



# Systems of conservation laws with source terms

$$\frac{\partial \mathbf{c}}{\partial t} + \frac{\partial}{\partial x} \mathbf{f}(\mathbf{c}) = \mathbf{s}(\mathbf{c}, x, t)$$

Source may represent:

- ▶ changes in **geometry**: variable sized **ducts**, **compliant walls** (arteries)
- ▶ **external** sources or sinks of mass or momentum: **friction**
- ▶ chemical **reactions** and changes in state: **combustion**, **detonation**



## Examples: nonlinear channel flow

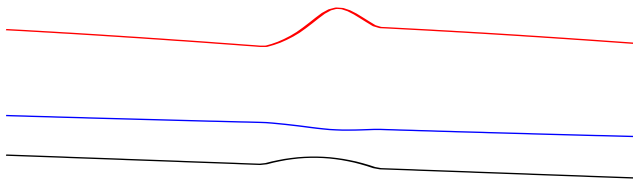
$$\frac{\partial h}{\partial t} + \frac{\partial q}{\partial x} = s(x, t)$$

$$\frac{\partial q}{\partial t} + \frac{\partial}{\partial x} \left( \frac{q^2}{h} + \frac{gh^2}{2} \right) = -gh \frac{\partial b}{\partial x}$$

- ▶  $h$  fluid depth,  $q = uh$  momentum (discharge),  $b$  channel bed depth,  $s$  water source
- ▶ Homogeneous **shallow fluid** in one dimensional channel with rectangular cross section
- ▶ Shallow water equations or **de Saint Venant** equations: basic model of **river hydraulics**, analogous to the equations of **isentropic** gas



## Let's have a look



- ▶ Nonlinear shallow water equations, **steady state** solution with constant momentum, solved semi-analytically
- ▶ Source term in **momentum** equation: channel **slope** and **obstacle, friction**
- ▶ **Water elevation** (blue), **velocity** (red), **bed depth** (black).



# The Euler equations of gas dynamics



# The Euler equations

- ▶ Mathematical formulation of fundamental **conservation** principles in classical physics
- ▶ Model for **short time scale** evolution of an ideal gas
- ▶ Basic tool in **aerodynamics**, aeronautic engineering, combustion theory, **numerical weather prediction**

# Fundamental definitions

- ▶  $\rho$  mass **density**,  $u$  **velocity**,  $q = \rho u$  **momentum**
- ▶  $p$  **pressure**,  $e$  specific **internal energy**,  $E = \rho(u^2/2 + e)$  **total energy**
- ▶  $c_p, c_v$  **specific heats**,  $\gamma = \frac{c_p}{c_v}$  **adiabatic exponent**  
(ratio of specific heats)
- ▶ Equation of **state** (ideal gas)  $p = e(\gamma - 1)\rho = RT\rho$
- ▶  $s = c_v \log(p/\rho^\gamma)$  **entropy**,  $H = (E + p)/\rho$  **total enthalpy**,  
 $h = e + p/\rho$  **specific enthalpy**
- ▶ **Sound speed**

$$a = \sqrt{\left. \frac{\partial p}{\partial \rho} \right|_{entropy}} = \sqrt{\frac{\gamma p}{\rho}}$$

## Fundamental conservation laws

Consider a **gas** contained in a **straight tube** of unit area cross section: for each portion  $(a, b)$  of the tube, impose

- ▶ Conservation of **mass**

$$\int_a^b \rho(x, t) \, dx$$

- ▶ Conservation of (linear) **momentum**

$$\int_a^b q(x, t) \, dx = \int_a^b \rho(x, t)u(x, t) \, dx$$

- ▶ Conservation of **energy**

$$\int_a^b E(x, t) \, dx$$

# The Euler equations (1)

Formulation using **primitive variables**  $\rho, u, p$  :

$$\frac{\partial \rho}{\partial t} + \frac{\partial(\rho u)}{\partial x} = 0$$

$$\frac{\partial(\rho u)}{\partial t} + \frac{\partial}{\partial x} (\rho u^2 + p) = 0$$

$$\frac{\partial E}{\partial t} + \frac{\partial}{\partial x} [(E + p)u] = 0$$

$$p = (\gamma - 1) \left( E - \rho \frac{u^2}{2} \right)$$

## The Euler equations (2)

Formulation using **conserved** quantities  $\rho, q, E$ :

$$\frac{\partial \rho}{\partial t} + \frac{\partial q}{\partial x} = 0$$

$$\frac{\partial q}{\partial t} + \frac{\partial}{\partial x} \left( \frac{3 - \gamma}{2} \frac{q^2}{\rho} + (\gamma - 1)E \right) = 0$$

$$\frac{\partial E}{\partial t} + \frac{\partial}{\partial x} \left[ \gamma \frac{q}{\rho} E - \frac{\gamma - 1}{2} \frac{q^3}{\rho^2} \right] = 0$$

$$\rho = (\gamma - 1) \left( E - \frac{q^2}{2\rho} \right)$$

# The Euler equations (3)

In **vector** notation,  $\mathbf{c} = [\rho, q, E]^T$ ,

$$\mathbf{f}(\mathbf{c}) = \left[ q, \frac{3-\gamma}{2} \frac{q^2}{\rho} + (\gamma-1)E, \gamma \frac{q}{\rho} E - \frac{\gamma-1}{2} \frac{q^3}{\rho^2} \right]^T$$

$$\mathbf{f}'(\mathbf{c}) = \begin{bmatrix} 0 & 1 & 0 \\ \frac{\gamma-3}{2} \left(\frac{q}{\rho}\right)^2 & (3-\gamma)\frac{q}{\rho} & (\gamma-1) \\ -\gamma\frac{qE}{\rho} + (\gamma-1)\left(\frac{q}{\rho}\right)^3 & \gamma\frac{E}{\rho} - \frac{3(\gamma-1)}{2} & \gamma\frac{q}{\rho} \end{bmatrix}$$

## The Euler equations (4)

- ▶ System is always **strictly hyperbolic**: **eigenvalues** of  $f'(c)$

$$\lambda_1 = \frac{q}{\rho} - \sqrt{\frac{\gamma p}{\rho}} = u - a \quad \lambda_2 = \frac{q}{\rho} = u \quad \lambda_3 = \frac{q}{\rho} + \sqrt{\frac{\gamma p}{\rho}} = u + a$$

- ▶ **Eigenvectors** of  $f'(c)$  :

$$\mathbf{t}_1 = \begin{bmatrix} 1 \\ u - a \\ H - ua \end{bmatrix} \quad \mathbf{t}_2 = \begin{bmatrix} 1 \\ u \\ \frac{u^2}{2} \end{bmatrix} \quad \mathbf{t}_3 = \begin{bmatrix} 1 \\ u + a \\ H + ua \end{bmatrix}$$

- ▶ **Characteristic fields**: one is **linearly degenerate**, two are **genuinely nonlinear**

$$\nabla \lambda_1 \cdot \mathbf{t}_1 \neq 0, \quad \nabla \lambda_2 \cdot \mathbf{t}_2 = 0, \quad \nabla \lambda_3 \cdot \mathbf{t}_3 \neq 0$$



# The Euler equations (5)

**Homogeneity** property of the Euler equations:  $\mathbf{f}(\mathbf{c}) = \mathbf{f}'(\mathbf{c})\mathbf{c}$

$$\mathbf{f}(\mathbf{c}) = \mathbf{f}'(\mathbf{c})\mathbf{c} = \begin{bmatrix} 0 & 1 & 0 \\ \frac{\gamma-3}{2} \left(\frac{q}{\rho}\right)^2 & (3-\gamma)\frac{q}{\rho} & (\gamma-1) \\ -\gamma\frac{qE}{\rho} + (\gamma-1)\left(\frac{q}{\rho}\right)^3 & \gamma\frac{E}{\rho} - \frac{3(\gamma-1)}{2} & \gamma\frac{q}{\rho} \end{bmatrix} \begin{bmatrix} \rho \\ q \\ E \end{bmatrix}$$

Important for **Flux Vector Splitting** numerical methods

# The Euler equations: useful exercises

- ▶ Rewrite in terms of **primitive variables**  $\rho, u, p, T$
- ▶ Rewrite in terms of **non dimensional primitive variables**  $\rho/\rho_{ref}, u/u_{ref}, p/p_{ref}, T/T_{ref}$  and **Mach number**  $Ma = u/a$
- ▶ Rewrite for tube with **variable cross section** in space
- ▶ Rewrite for tube with **variable cross section** in space and time: **compliant walls**

# The Riemann problem for the Euler equations



# A special initial and boundary value problem

## Riemann problem

Consider the Euler equations for  $x \in [0, L]$  with initial condition

$$c_0(x) = c_l \quad x \leq x_0 \quad c_0(x) = c_r \quad x > x_0 \quad x \in (0, L)$$

and boundary conditions  $c(0, t) = c_l$ ,  $c(L, t) = c_r$ .

- ▶ **Exact solution** can be computed in some cases: useful to understand physics and to **test** numerical methods
- ▶ Also useful to **build** numerical methods: **Godunov** methods

## Structure of the Riemann problem solution

- ▶ Solution must be **superposition** of shock waves, rarefaction waves, contact waves
- ▶ There is **always** a contact wave travelling at **intermediate** velocity between two waves of other type, since

$$\nabla \lambda_2 \cdot \mathbf{t}_2 = 0 \quad \lambda_1 < \lambda_2 < \lambda_3$$

- ▶ Four basic possibilities: **SCS, SCR, RCS, RCR**
- ▶ Use **Rankine Hugoniot conditions** to understand if initial data are **compatible** with shock solutions for waves 1,3. If not, compute **rarefaction wave** for wave that cannot be shock, then compute shock wave
- ▶ For computation, use the fact that **Riemann invariants** are constant for **simple wave** solutions



## Riemann invariants for Euler equations

Functions of  $w(\mathbf{c}) = w(\rho, q, E)$  that are **constant** along some simple wave because  $\nabla w \cdot \mathbf{t}_j = 0$

► Wave 1:

$$s = c_v \log(p/\rho^\gamma) \quad u + \frac{2a}{\gamma - 1} = \frac{q}{\rho} + \sqrt{\frac{\gamma p}{\rho}}$$

► Wave 2:

$$u = \frac{q}{\rho} \quad p = (\gamma - 1) \left( E - \frac{q^2}{2\rho} \right)$$

► Wave 3:

$$s = c_v \log(p/\rho^\gamma) \quad u - \frac{2a}{\gamma - 1} = \frac{q}{\rho} - \sqrt{\frac{\gamma p}{\rho}}$$

- **Difficult** exercise: **check** that these are Riemann invariants for the respective waves



# Shock tube: a special Riemann problem

## Shock tube problem

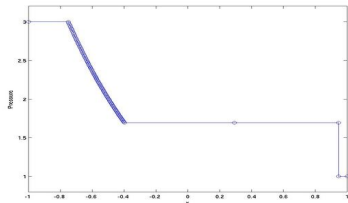
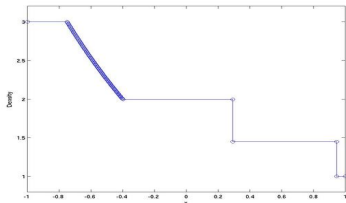
Consider the Euler equations for  $x \in [0, L]$  with initial condition

$$\mathbf{c}_l = [\rho_l, 0, E_l]^T \quad x \leq x_0 \quad \mathbf{c}_r = [\rho_r, 0, E_r]^T \quad x > x_0$$

and boundary conditions  $\mathbf{c}(0, t) = \mathbf{c}_l$ ,  $\mathbf{c}(L, t) = \mathbf{c}_r$ .

- ▶ **Zero** initial velocity, two tube sections separated by a **wall**
- ▶ With zero velocity,  $E = p/(\gamma - 1)$ : initial datum is usually defined in terms of **pressure**
- ▶ For shallow water equations, also known as **dam break** problem

# Let's have a look



- ▶ Exact solution of **Sod shock tube problem**, initial data

$$\mathbf{c}_l = [3, 0, 3/(\gamma - 1)]^T \quad x \leq 0 \quad \mathbf{c}_r = [1, 0, 1/(\gamma - 1)]^T \quad x > 0$$

- ▶ **Rarefaction** wave associated to characteristic field 1, **shock** wave associated to characteristic field 3
- ▶ **Contact** wave associated to characteristic field 2: pressure is **constant** across contact





# Summary of the second lecture

- ▶ Linear hyperbolic systems and their mathematical formulation
- ▶ **Nonlinear systems** of conservation laws
- ▶ The **Euler** equations as a strictly hyperbolic system
- ▶ The **Riemann** problem for the Euler equations and its fundamental solutions

