

Mathematical Modelling in the Natural Sciences SS21

Solutions to Exercises on Sheet 8

Exercises und Lecture Notes

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• Exercise 1: Convection Equation, Weak Solution

○ Task

Show that the function $u(x, t) = u_0(x - at)$ satisfies the weak formulation of the convection equation

$$u_t + au_x = 0, \quad u(x, 0) = u_0(x)$$

○ Solution

Clearly the initial conditions are satisfied. A weak formulation, which is particularly well motivated physically, is given by

$$\int_{x_1}^{x_2} u(x, t_2) dx - \int_{x_1}^{x_2} u(x, t_1) dx = \int_{t_1}^{t_2} au(x_1, t) dt - \int_{t_1}^{t_2} au(x_2, t) dt$$

$\forall x_1, x_2 \in (-\infty, \infty), \quad \forall t_1, t_2 \in [0, \infty)$

With $u(x, t) = u_0(x - at)$ the equation becomes

$$\int_{x_1}^{x_2} u_0(x - at_2) dx - \int_{x_1}^{x_2} u_0(x - at_1) dx = \int_{t_1}^{t_2} au_0(x_1 - at) dt - \int_{t_1}^{t_2} au_0(x_2 - at) dt$$

Transforming variables according to $\xi = x - at_2$, $\eta = x - at_1$, $\sigma = x_1 - at$ and $\tau = x_2 - at$ gives

$$\int_{x_1-at_2}^{x_2-at_2} u_0(\xi)d\xi - \int_{x_1-at_1}^{x_2-at_1} u_0(\eta)d\eta = \int_{x_1-at_1}^{x_1-at_2} au_0(\sigma)(-d\sigma/a) - \int_{x_2-at_1}^{x_2-at_2} au_0(\tau)(-d\tau/a)$$

Swapping the middle two integrals leads to

$$\int_{x_1-at_2}^{x_2-at_2} u_0(\xi)d\xi + \int_{x_1-at_1}^{x_1-at_2} u_0(\sigma)d\sigma = \int_{x_1-at_1}^{x_2-at_1} u_0(\eta)d\eta + \int_{x_2-at_1}^{x_2-at_2} u_0(\tau)d\tau$$

and combining the integrals on the respective sides with $z = \xi = \sigma$ and $y = \eta = \tau$ shows that the desired equation is satisfied:

$$\int_{x_1-at_1}^{x_2-at_2} u_0(z)dz = \int_{x_1-at_1}^{x_2-at_2} u_0(y)dy.$$

• Exercise 2: Convection Equation, Viscosity Solution

○ Task

Given the solution

$$v^\epsilon(x, t) = \frac{1}{\sqrt{4\pi\epsilon t}} \int_{-\infty}^{+\infty} e^{-\frac{(x-y)^2}{4\epsilon t}} u_0(y)dy$$

to the heat equation

$$v_t^\epsilon = \epsilon v_{xx}^\epsilon, \quad v^\epsilon(x, 0) = u_0(x)$$

show that the regularized equation to the convection equation

$$u_t^\epsilon + au_x^\epsilon = \epsilon u_{xx}^\epsilon, \quad u^\epsilon(x, 0) = u_0(x)$$

is solved with $u^\epsilon(x, t) = v^\epsilon(x - at, t)$ which for each fixed $t > 0$ converges pointwise $u^\epsilon(x, t) \rightarrow u_0(x - at)$ for $\epsilon \rightarrow 0$. Assume for simplicity that u_0 is continuous with compact support.

○ Solution

The partial derivatives are given by

$$\begin{aligned} u_x^\epsilon(x, t) &= v_x^\epsilon(x - at, t) \\ u_{xx}^\epsilon(x, t) &= v_{xx}^\epsilon(x - at, t) \\ u_t^\epsilon(x, t) &= \partial_t v^\epsilon(x - at, t) = -av_x^\epsilon(x - at, t) + v_t^\epsilon(x - at, t) \\ &= -au_x^\epsilon(x, t) + v_t^\epsilon(x - at, t) \end{aligned}$$

and these satisfy

$$u_t^\epsilon(x, t) + au_x^\epsilon(x, t) - \epsilon u_{xx}^\epsilon(x, t) = -au_x^\epsilon(x, t) + v_t^\epsilon(x - at, t) + au_x^\epsilon(x, t) - \epsilon v_{xx}^\epsilon(x - at, t) = 0.$$

Fix $x \in \mathbb{R}$, $t > 0$, $\delta > 0$. Set S to be the support of u_0 where \bar{S} is compact. So set

$$M = \sup_{x \in S} |u_0(x)|.$$

Since u_0 is uniformly continuous on \bar{S} , let $\zeta > 0$ be chosen small enough that

$$\sup_{x \in S} |u_0(x - \zeta) - u_0(x)| < \frac{\delta}{2}$$

and choose $\epsilon > 0$ small enough that so that

$$\frac{1}{\sqrt{4\pi\epsilon t}} \int_{|z|>\zeta} e^{-\frac{z^2}{4\epsilon t}} dz < \frac{\delta}{4M}.$$

The difference $u^\epsilon(x, t) - u_0(x - at)$ satisfies

$$\begin{aligned} |u^\epsilon(x, t) - u_0(x - at)| &= \left| \frac{1}{\sqrt{4\pi\epsilon t}} \int_{-\infty}^{+\infty} e^{-\frac{(x-at-y)^2}{4\epsilon t}} u_0(y) dy - u_0(x - at) \right| \\ &\stackrel{z=x-at-y}{=} \left| \frac{1}{\sqrt{4\pi\epsilon t}} \int_{-\infty}^{+\infty} \exp\left(-\frac{z^2}{4\epsilon t}\right) [u_0(x - at - z) - u_0(x - at)] dz \right| \\ &\leq \frac{1}{\sqrt{4\pi\epsilon t}} \int_{-\zeta}^{+\zeta} \exp\left(-\frac{z^2}{4\epsilon t}\right) |u_0(x - at - z) - u_0(x - at)| dz \\ &\quad + \frac{1}{\sqrt{4\pi\epsilon t}} \int_{|z|>\zeta} \exp\left(-\frac{z^2}{4\epsilon t}\right) [|u_0(x - at - z)| + |u_0(x - at)|] dz \\ &\leq \frac{\delta/2}{\sqrt{4\pi\epsilon t}} \int_{-\zeta}^{+\zeta} \exp\left(-\frac{z^2}{4\epsilon t}\right) dz + \frac{2M}{\sqrt{4\pi\epsilon t}} \int_{|z|>\zeta} \exp\left(-\frac{z^2}{4\epsilon t}\right) dz < \delta. \end{aligned}$$

Therefore $u^\epsilon(x, t) \rightarrow u_0(x - at)$ for $\epsilon \rightarrow 0$.

• Exercise 3: Burger's Equation, Shock Wave

◦ Task

Show that for $u_l > u_r$ the Riemann problem for Burger's equation,

$$u_t + uu_x = 0, \quad u(x, 0) = u_0(x) = \begin{cases} u_l, & x < 0 \\ \frac{1}{2}(u_l + u_r), & x = 0 \\ u_r, & x > 0 \end{cases}$$

is solved weakly by the shock $u(x, t) = u_0(x - st)$ where $s = (u_l + u_r)/2$ is the shock velocity. Is the condition $u_l > u_r$ necessary that this be a weak solution?

◦ Solution

Clearly the initial conditions are satisfied. A weak formulation, which is particularly convenient in the present context, is given by

$$\int_{-\infty}^{+\infty} \phi(x, 0) u(x, 0) dx + \int_0^{+\infty} \int_{-\infty}^{+\infty} [u(x, t) \phi_t(x, t) + \frac{1}{2} u^2(x, t) \phi_x(x, t)] dx dt = 0, \quad \forall \phi \in C_0^\infty(\mathbb{R}^2).$$

With $u(x, t) = u_0(x - st)$ the equation becomes

$$\int_{-\infty}^{+\infty} \phi(x, 0) u_0(x) dx + \int_0^{+\infty} \int_{-\infty}^{+\infty} u_0(x - st) [\phi_t(x, t) + \frac{1}{2} u_0(x - st) \phi_x(x, t)] dx dt = 0.$$

Transforming variables with $z = x - st$ gives

$$\int_{-\infty}^{+\infty} \phi(z, 0) u_0(z) dz + \int_0^{+\infty} \int_{-\infty}^{+\infty} u_0(z) [\phi_t(z + st, t) + \frac{1}{2} u_0(z) \phi_x(z + st, t)] dz dt = 0.$$

Using the definition of u_0 leads to

$$\begin{aligned} & u_1 \int_0^0 \phi(z, 0) dz + u_r \int_0^{+\infty} \phi(z, 0) dz \\ & + u_1 \int_0^{+\infty} \int_{-\infty}^0 [\phi_t(z + st, t) + \frac{1}{2} u_1 \phi_x(z + st, t)] dz dt \\ & + u_r \int_0^{+\infty} \int_0^{+\infty} [\phi_t(z + st, t) + \frac{1}{2} u_r \phi_x(z + st, t)] dz dt = 0. \end{aligned}$$

Since ϕ is sufficiently smooth and has compact support, the following hold

$$\begin{aligned} & \int_0^{+\infty} \int_{-\infty}^0 \phi_t(z + st, t) dz dt = \int_{-\infty}^0 \int_0^{+\infty} [\partial_t \phi(z + st, t) - s \phi_x(z + st, t)] dt dz \\ & = \int_{-\infty}^0 \left[\lim_{t \rightarrow +\infty} \phi(z + st, t) - \phi(z, 0) \right] dz - s \int_0^{+\infty} \int_{-\infty}^0 \phi_x(z + st, t) dz dt \\ & = - \int_{-\infty}^0 \phi(z, 0) dz - s \int_0^{+\infty} \int_{-\infty}^0 \phi_x(z + st, t) dz dt \end{aligned}$$

and

$$\begin{aligned} & \int_0^{+\infty} \int_0^{+\infty} \phi_t(z + st, t) dz dt = \int_0^{+\infty} \int_0^{+\infty} [\partial_t \phi(z + st, t) - s \phi_x(z + st, t)] dt dz \\ & = \int_0^{+\infty} \left[\lim_{t \rightarrow +\infty} \phi(z + st, t) - \phi(z, 0) \right] dz - s \int_0^{+\infty} \int_0^{+\infty} \phi_x(z + st, t) dz dt \\ & = - \int_0^{+\infty} \phi(z, 0) dz - s \int_0^{+\infty} \int_0^{+\infty} \phi_x(z + st, t) dz dt \end{aligned}$$

Combining space-time integrals gives

$$\begin{aligned} & \int_0^{+\infty} \int_{-\infty}^0 [\phi_t(z + st, t) + \frac{1}{2} u_1 \phi_x(z + st, t)] dz dt = \\ & - \int_{-\infty}^0 \phi(z, 0) dz + \int_0^{+\infty} \int_{-\infty}^0 \phi_x(z + st, t) (\frac{1}{2} u_1 - s) dz dt \end{aligned}$$

and

$$\begin{aligned} & \int_0^{+\infty} \int_0^{+\infty} [\phi_t(z + st, t) + \frac{1}{2} u_r \phi_x(z + st, t)] dz dt = \\ & - \int_0^{+\infty} \phi(z, 0) dz + \int_0^{+\infty} \int_0^{+\infty} \phi_x(z + st, t) (\frac{1}{2} u_r - s) dz dt \end{aligned}$$

Using these results in the weak form gives

$$\begin{aligned} & u_1 \int_0^0 \phi(z, 0) dz + u_r \int_0^{+\infty} \phi(z, 0) dz \\ & + u_1 \int_0^{+\infty} \int_{-\infty}^0 [\phi_t(z + st, t) + \frac{1}{2} u_1 \phi_x(z + st, t)] dz dt \\ & + u_r \int_0^{+\infty} \int_0^{+\infty} [\phi_t(z + st, t) + \frac{1}{2} u_r \phi_x(z + st, t)] dz dt \\ & = u_1 (\frac{1}{2} u_1 - s) \int_0^{+\infty} \int_{-\infty}^0 \phi_x(z + st, t) dz dt + u_r (\frac{1}{2} u_r - s) \int_0^{+\infty} \int_0^{+\infty} \phi_x(z + st, t) dz dt \end{aligned}$$

With the definition of the shock speed $s = (u_l + u_r)/2$, the coefficients become $\frac{1}{2}u_l - s = -u_r/2$ and $\frac{1}{2}u_r - s = -u_l/2$. The right side above is thus rewritten as

$$\begin{aligned} & u_l(\frac{1}{2}u_l - s) \int_0^{+\infty} \int_{-\infty}^0 \phi_x(z + st, t) dz dt + u_r(\frac{1}{2}u_r - s) \int_0^{+\infty} \int_0^{+\infty} \phi_x(z + st, t) dz dt \\ &= -\frac{u_l u_r}{2} \int_0^{+\infty} \int_{-\infty}^{+\infty} \partial_z \phi(z + st, t) dz dt = -\frac{u_l u_r}{2} \int_0^{+\infty} [\phi(+\infty, t) - \phi(-\infty, t)] dt = 0. \end{aligned}$$

Therefore, $u(x, t) = u_0(x - st)$ is a weak solution. If $s = (u_l + u_r)/2$ were not to hold, then the spatial integrals over $(-\infty, 0)$ and $(0, +\infty)$, respectively, could not be combined in general, and the terms would not sum to zero. There is nothing in this argument which requires the condition that $u_l > u_r$ hold for $u_0(x - st)$ to be a weak solution.

• Exercise 4: Burger's Equation, Expansion Wave

◦ Task

Show that for $u_l < u_r$ the Riemann problem for Burger's equation,

$$u_t + uu_x = 0, \quad u(x, 0) = u_0(x) = \begin{cases} u_l, & x < 0 \\ \frac{1}{2}(u_l + u_r), & x = 0 \\ u_r, & x > 0 \end{cases}$$

is solved weakly by the expansion wave

$$u(x, t) = \begin{cases} u_l, & x \leq u_l t \\ x/t, & u_l t \leq x \leq u_r t \\ u_r, & u_r t \leq x. \end{cases}$$

Is the condition $u_l < u_r$ necessary that this be a weak solution?

◦ Solution

Clearly the initial conditions are satisfied. Note the necessity of the condition $u_l < u_r$, since otherwise the proposed solution formula would be contradictory. For simplicity, assume that $u_l < 0 < u_r$ hold, and otherwise straightforward adjustments of the following are required. A weak formulation, which is particularly convenient in the present context, is given by

$$\int_{-\infty}^{+\infty} \phi(x, 0) u(x, 0) dx + \int_0^{+\infty} \int_{-\infty}^{+\infty} [u(x, t) \phi_t(x, t) + \frac{1}{2} u^2(x, t) \phi_x(x, t)] dx dt = 0, \quad \forall \phi \in C_0^\infty(\mathbb{R}^2).$$

With the formula for $u(x, t)$ the equation becomes

$$\begin{aligned}
0 &= \underbrace{u_1 \int_{-\infty}^0 \phi(x, 0) dx}_{=:A} + \underbrace{u_r \int_0^{+\infty} \phi(x, 0) dx}_{=:B} + \\
&\quad \underbrace{\int_0^\infty \int_{-\infty}^{u_1 t} [u_1 \phi_t(x, t) + \frac{1}{2} u_1^2 \phi_x(x, t)] dx dt}_{=:C} \\
&\quad \underbrace{\int_0^\infty \int_{u_1 t}^{u_r t} [(x/t) \phi_t(x, t) + \frac{1}{2} (x/t)^2 \phi_x(x, t)] dx dt}_{=:D} \\
&\quad \underbrace{\int_0^\infty \int_{u_r t}^{+\infty} [u_r \phi_t(x, t) + \frac{1}{2} u_r^2 \phi_x(x, t)] dx dt}_{=:E}
\end{aligned}$$

Parts C and E cancel parts A and B ,

$$\begin{aligned}
C &= \int_0^\infty \int_{-\infty}^{u_1 t} [u_1 \phi_t(x, t) + \frac{1}{2} u_1^2 \phi_x(x, t)] dx dt \\
&= u_1 \int_{-\infty}^0 \int_0^{x/u_1} \phi_t(x, t) dt dx + \frac{1}{2} u_1^2 \int_0^\infty \int_{-\infty}^{u_1 t} \phi_x(x, t) dx dt \\
&= u_1 \int_{-\infty}^0 [\phi(x, x/u_1) - \phi(x, 0)] dx + \frac{1}{2} u_1^2 \int_0^\infty [\phi(u_1 t, t) - \phi(-\infty, t)] dt \\
&= \underbrace{-u_1 \int_{-\infty}^0 \phi(x, 0) dx}_{=-A} + \underbrace{u_1 \int_{-\infty}^0 \phi(x, x/u_1) dx + \frac{1}{2} u_1^2 \int_0^\infty \phi(u_1 t, t) dt}_{=:F} \\
E &= \int_0^\infty \int_{u_r t}^{+\infty} [u_r \phi_t(x, t) + \frac{1}{2} u_r^2 \phi_x(x, t)] dx dt \\
&= u_r \int_0^{+\infty} \int_0^{x/u_r} \phi_t(x, t) dt dx + \frac{1}{2} u_r^2 \int_0^\infty \int_{u_r t}^{+\infty} \phi_x(x, t) dx dt \\
&= u_r \int_0^{+\infty} [\phi(x, x/u_r) - \phi(x, 0)] dx + \frac{1}{2} u_r^2 \int_0^\infty [\phi(+\infty, t) - \phi(u_r t, t)] dt \\
&= \underbrace{-u_r \int_0^{+\infty} \phi(x, 0) dx}_{=-B} + \underbrace{u_r \int_0^{+\infty} \phi(x, x/u_r) dx - \frac{1}{2} u_r \int_0^\infty \phi(u_r t, t) dt}_{=:G}
\end{aligned}$$

and part D cancels parts F and G

$$\begin{aligned}
D &= \int_0^\infty \int_{u_1 t}^{u_r t} [(x/t)\phi_t(x, t) + \frac{1}{2}(x/t)^2\phi_x(x, t)] dx dt \\
&= \int_{-\infty}^0 \int_{x/u_1}^{+\infty} (x/t)\phi_t(x, t) dt dx + \int_0^{+\infty} \int_{x/u_r}^{+\infty} (x/t)\phi_t(x, t) dt dx \\
&\quad + \int_0^\infty \int_{u_1 t}^{u_r t} \frac{1}{2}(x/t)^2\phi_x(x, t) dx dt \\
&= \int_{-\infty}^0 \left[(x/t)\phi(x, t) \Big|_{t=x/u_1}^{t \rightarrow +\infty} + \int_{x/u_1}^{+\infty} (x/t^2)\phi(x, t) dt \right] dx \\
&\quad + \int_0^{+\infty} \left[(x/t)\phi(x, t) \Big|_{t=x/u_r}^{t \rightarrow +\infty} + \int_{x/u_r}^{+\infty} (x/t^2)\phi(x, t) dt \right] dx \\
&\quad + \int_0^\infty \left[\frac{1}{2}(x/t)^2\phi(x, t) \Big|_{x=u_1 t}^{x=u_r t} - \int_{u_1 t}^{u_r t} (x/t^2)\phi(x, t) dx \right] dt \\
&= \int_{-\infty}^0 [0 - u_1\phi(x, x/u_1)] dx + \int_{-\infty}^0 \int_{x/u_1}^{+\infty} (x/t^2)\phi(x, t) dt dx \\
&\quad + \int_0^{+\infty} [0 - u_r\phi(x, x/u_r)] dx + \int_0^{+\infty} \int_{x/u_r}^{+\infty} (x/t^2)\phi(x, t) dt dx \\
&\quad + \int_0^\infty [\frac{1}{2}u_r^2\phi(u_r t, t) - \frac{1}{2}u_1^2\phi(u_1 t, t)] dt - \int_0^\infty \int_{u_1 t}^{u_r t} (x/t^2)\phi(x, t) dx dt \\
&= -u_1 \int_{-\infty}^0 \phi(x, x/u_1) dx - u_r \int_0^{+\infty} \phi(x, x/u_r) dx + \int_0^\infty \int_{u_1 t}^{u_r t} (x/t^2)\phi(x, t) dx dt \\
&\quad + \int_0^\infty [\frac{1}{2}u_r^2\phi(u_r t, t) - \frac{1}{2}u_1^2\phi(u_1 t, t)] dt - \int_0^\infty \int_{u_1 t}^{u_r t} (x/t^2)\phi(x, t) dx dt \\
&= \underbrace{-u_1 \int_{-\infty}^0 \phi(x, x/u_1) dx - \frac{1}{2}u_1^2 \int_0^\infty \phi(u_1 t, t) dt}_{=-F} \underbrace{-u_r \int_0^{+\infty} \phi(x, x/u_r) dx + \frac{1}{2}u_r^2 \int_0^\infty \phi(u_r t, t) dt}_{=-G}
\end{aligned}$$

• Exercise 5: Burger's Equation, Entropy Solutions

○ Task

Show that

$$u_t + uu_x = \epsilon u_{xx}, \quad u(x, 0) = u_0(x) = \begin{cases} u_1, & x < 0 \\ \frac{1}{2}(u_1 + u_r), & x = 0 \\ u_r, & x > 0 \end{cases}$$

is solved by $u^\epsilon(x, t) = w_\epsilon(x - st)$, where $s = (u_1 + u_r)/2$ and

$$w_\epsilon(x) = u_r + \frac{1}{2}(u_1 - u_r) \left[1 - \tanh\left(\frac{(u_1 - u_r)x}{4\epsilon}\right) \right]$$

and show that $u^\epsilon(x, t) \rightarrow u_0(x - st)$ for $\epsilon \rightarrow 0$ if $u_1 > u_r$ holds.

○ Solution

The partial derivatives are

$$\begin{aligned}
u_t^\epsilon(x, t) &= -s w_\epsilon'(x - st) \\
u_x^\epsilon(x, t) &= w_\epsilon'(x - st) \\
u_{xx}^\epsilon(x, t) &= w_\epsilon''(x - st)
\end{aligned}$$

and the equation residual is

$$\begin{aligned} u_t^\epsilon(x, t) + u^\epsilon(x, t)u_x^\epsilon(x, t) - \epsilon u_{xx}^\epsilon(x, t) &= [w_\epsilon(x - st) - s]w_\epsilon'(x - st) - \epsilon w_\epsilon''(x - st) \\ &= \frac{1}{2}D_x[w_\epsilon(x - st) - s]^2 - \epsilon D_x^2[w_\epsilon(x - st) - s] = 0 \end{aligned}$$

because

$$w_\epsilon(x) - s = \frac{1}{2}(u_r - u_l) \tanh\left(\frac{(u_l - u_r)x}{4\epsilon}\right)$$

satisfies

$$\begin{aligned} &\frac{1}{2}D_x[w_\epsilon(x) - s]^2 - \epsilon D_x^2[w_\epsilon(x) - s] \\ &= \frac{1}{2}\left(\frac{u_r - u_l}{2}\right)^2 2 \tanh\left(\frac{(u_l - u_r)x}{4\epsilon}\right) \operatorname{sech}^2\left(\frac{(u_l - u_r)x}{4\epsilon}\right) \left(\frac{u_l - u_r}{4\epsilon}\right) \\ &+ \epsilon \left(\frac{u_r - u_l}{2}\right) 2 \tanh\left(\frac{(u_l - u_r)x}{4\epsilon}\right) \operatorname{sech}^2\left(\frac{(u_l - u_r)x}{4\epsilon}\right) \left(\frac{u_l - u_r}{4\epsilon}\right)^2 = 0. \end{aligned}$$

In this way one sees that

$$w(x) = s + \frac{1}{2}(u_r - u_l)z\left(\frac{(u_l - u_r)x}{4\epsilon}\right)$$

has been determined by the solution $z(x) = \tanh(x)$ to the differential equation

$$D_x z^2(x) - D_x^2 z(x) = 0, \quad z(-\infty) = -1, \quad z(+\infty) = +1.$$

Since with $u_l > u_r$ the pointwise convergence holds,

$$\tanh\left(\frac{x}{\epsilon}\right) \xrightarrow{\epsilon \rightarrow 0} \begin{cases} -1, & x < 0 \\ 0, & x = 0 \\ +1, & x > 0 \end{cases} \quad w_\epsilon(x) \xrightarrow{\epsilon \rightarrow 0} \begin{cases} u_l, & x < 0 \\ \frac{1}{2}(u_l + u_r), & x = 0 \\ u_r, & x > 0 \end{cases}$$

it follows that

$$u^\epsilon(x, t) = w_\epsilon(x - st) \xrightarrow{\epsilon \rightarrow 0} \begin{cases} u_l, & x - st < 0 \\ \frac{1}{2}(u_l + u_r), & x - st = 0 \\ u_r, & x - st > 0 \end{cases} = u_0(x - st).$$