

On the algebraic aspect of singular solutions to conservation laws systems ¹

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Abstract. The algebraic aspect of singular solutions (δ -shocks) to systems of conservation laws is studied. Namely, we show that singular solution of the Cauchy problem generates algebraic relations between distributional components of a singular solution (“right” singular superpositions of distributions). These “right” singular superpositions of distributions are constructed.

Keywords: Systems of conservation laws, δ -shocks, δ' -shocks, singular superposition of distributions, product of distributions

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1. SINGULAR SOLUTIONS TO SYSTEMS OF CONSERVATION LAWS

Let us consider the Cauchy problem for the hyperbolic system of conservation laws

$$\begin{cases} U_t + (F(U))_x = 0, & \text{in } \mathbb{R} \times (0, \infty), \\ U = U^0, & \text{in } \mathbb{R} \times \{t = 0\}, \end{cases} \quad (1)$$

where $F : \mathbb{R}^m \rightarrow \mathbb{R}^m$ and $U^0 : \mathbb{R} \rightarrow \mathbb{R}^m$ are given smooth vector-functions, and $U = U(x, t) = (u_1(x, t), \dots, u_m(x, t))$ is the unknown function, $x \in \mathbb{R}$, $t \geq 0$.

As is well known, even in the case of smooth (and, certainly, in the case of discontinuous) initial data $U^0(x)$, we cannot in general find a smooth solution of (1). In this case, it is said that $U \in L^\infty(\mathbb{R} \times (0, \infty); \mathbb{R}^m)$ is a *generalized solution* of the Cauchy problem (1) if the integral identities

$$\int_0^\infty \int (U \cdot \tilde{\varphi}_t + F(U) \cdot \tilde{\varphi}_x) dx dt + \int U^0(x) \cdot \tilde{\varphi}(x, 0) dx = 0 \quad (2)$$

hold for all compactly supported test vector-functions $\tilde{\varphi} : \mathbb{R} \times [0, \infty) \rightarrow \mathbb{R}^m$, where \cdot is the scalar product of vectors, $\int f(x) dx$ denotes the improper integral $\int_{-\infty}^\infty f(x) dx$.

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Consider two particular cases of the above system of conservation laws:

$$L_1[u, v] = u_t + (F(u, v))_x = 0, \quad L_2[u, v] = v_t + (G(u, v))_x = 0, \quad (3)$$

and

$$v_t + (G(u, v))_x = 0, \quad (uv)_t + (H(u, v))_x = 0, \quad (4)$$

where $F(u, v)$, $G(u, v)$, $H(u, v)$ are smooth functions, *linear* with respect to v ; $u = u(x, t)$, $v = v(x, t) \in \mathbb{R}$; $x \in \mathbb{R}$. The well-known zero-pressure gas dynamics system is a particular case of system (4), where $G(u, v) = uv$, $H(u, v) = u^2v$, and $v(x, t) \geq 0$ is density, and $u(x, t)$ is velocity.

In numerous papers (e.g., see [1], [4]– [7], [13]– [18] and the reference therein) it is shown that for some cases of hyperbolic systems (3) and (4) “nonclassical” situations may occur, when the Riemann problem does not possess a weak L^∞ -solution except for some particular initial data. Here the *linear* component v of the solution may contain Dirac measures and must be sought in the space of measures, while the non-linear component u of the solution has bounded variation. In order to solve the Cauchy problems in these nonclassical situations, it is necessary to introduce new singularities called δ -shocks, which are solutions of hyperbolic systems (3) or (4), whose *linear* components have the form $v(x, t) = V(x, t) + e(x, t)\delta(\Gamma)$, Γ is a graph in the upper half-plane $\{(x, t) : x \in \mathbb{R}, t \geq 0\}$, $V \in L^\infty$, $e \in C(\Gamma)$, and the *nonlinear* component $u \in L^\infty(\mathbb{R} \times (0, \infty); \mathbb{R})$.

Unfortunately, by using Definition (2), δ -shocks *cannot be defined*. Indeed, as can be seen from (3), (4), if integrating by parts we transfer the derivatives onto a test function φ , under the integral sign there still remain terms *undefined in the distributional sense*, since the component v may contain Dirac measures.

Recently, the theory of δ -shock type solutions for systems of conservation laws has attracted intensive attention and several approaches to solving δ -shock problems are known (see the above cited papers and the references therein). One of them is the *weak asymptotics method* which was developed in [3]– [5], [14]– [16]. In [4], [5], in the framework of the *weak asymptotics method definitions of a δ -shock wave type solution* by integral identities were introduced for two classes of hyperbolic systems of conservation laws (3), (4) (for system (3) see Definition 1 below). These definitions give *natural* generalizations of the classical definition of the weak L^∞ -solutions (2) relevant to the structure of δ -shocks.

Moreover, in [13], in the framework of the *weak asymptotics method*, for the system of conservation laws

$$u_t + (f(u))_x = 0, \quad v_t + (f'(u)v)_x = 0, \quad w_t + (f''(u)v^2 + f'(u)w)_x = 0, \quad (5)$$

a definition of a new type of singular solutions to systems of conservation laws, namely, δ' -shock wave, was introduced. Roughly speaking, a δ' -shock wave type solution is a such a solution of system (12) such that its second component v may contain Dirac measures, and the third component w may contain a linear combination of Dirac measures and their derivatives, while the first component u of the solution has bounded variation. It is clear that by using Definition (2), δ' -shocks *cannot be also defined*.

In fact, to introduce δ -shocks and δ' -shocks, we must devise some way to define a *singular superposition* of distributions (for example, a *product of the Heaviside function*

and the delta function). This problem in connection with the constructing of *singular solutions* of systems of conservation laws in the framework of the *weak asymptotics method* was discussed in [3], [4], [8]–[10], [13], [15]–[17]. For some cases this problem can be solved by using *nonconservative product* [11]: $g(u)\frac{du}{dx}$, where $g : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is locally bounded Borel function, and $u : (a, b) \rightarrow \mathbb{R}^n$ is a discontinuous function of bounded variation. There is another approach associated with the name of J. Colombeau (see [2], [12] and the reference therein).

As is well known, in the general case, the product of distributions is either not a Schwartz distribution or it is a Schwartz distribution which is not uniquely defined. Nevertheless, in this paper, we show that a *singular solution* of the Cauchy problem *generates algebraic relations* between distributional components of a singular solution (“right” singular superpositions of distributions). Our “right” *singular superpositions* (contextual singular superpositions) are *well defined and unique* Schwartz distributions. To illustrate our results we consider δ -shock type solutions for hyperbolic system of conservation laws (3) with the simplest initial data

$$(u^0(x), v^0(x)) = \begin{cases} (u_-, v_-), & x < 0, \\ (u_+, v_+), & x > 0, \end{cases} \quad (6)$$

where u_{\pm}, v_{\pm} are given constants. We also consider two important particular cases of system (3). Namely, the system

$$u_t + (f(u))_x = 0, \quad v_t + (g(u)v)_x = 0, \quad (7)$$

(here $F(u, v) = f(u)$, $G(u, v) = vg(u)$) and the well known Keyfitz–Kranzer system

$$u_t + (u^2 - v)_x = 0, \quad v_t + \left(\frac{1}{3}u^3 - u\right)_x = 0 \quad (8)$$

(here $F(u, v) = u^2 - v$, $G(u, v) = \frac{1}{3}u^3 - u$).

In this paper explicit formulas (14), (15), (22), (23), (25), (26) for the *contextual singular superpositions*, generated by solutions of the corresponding Cauchy problems are constructed. According to Theorem 2, in fact, the contextual singular superpositions are determined by the structure of linear terms u_t, v_t and the Rankine–Hugoniot conditions.

It remains to note that, since in the systems (8) there is no terms of the type of $g(u)\frac{du}{dx}$, it is *impossible* to construct a δ -shock wave type solution for it by using the *nonconservative product* [11].

In this way explicit formulas for the “right” singular superpositions of distributions generated by δ' -shock type solution can be constructed (see [13], [17]).

2. δ -SHOCK GENERALIZED SOLUTION AND THE RANKINE–HUGONIOT CONDITIONS

2.1. Suppose that $\Gamma = \{\gamma_i : i \in I\}$ is a graph in the upper half-plane $\{(x, t) : x \in \mathbb{R}, t \in [0, \infty)\} \in \mathbb{R}^2$ containing smooth arcs $\gamma_i, i \in I$, and I is a finite set. By I_0 we denote a subset of I such that an arc γ_k for $k \in I_0$ starts from the points of the x -axis. Denote by $\Gamma_0 = \{x_k^0 : k \in I_0\}$ the set of initial points of arcs $\gamma_k, k \in I_0$.

Consider δ -shock wave type initial data $(u^0(x), v^0(x))$, where

$$v^0(x) = V^0(x) + e^0 \delta(\Gamma_0),$$

$u^0, V^0 \in L^\infty(\mathbb{R}; \mathbb{R})$, $e^0 \delta(\Gamma_0) = \sum_{k \in I_0} e_k^0 \delta(x - x_k^0)$, e_k^0 are constants, $k \in I_0$.

Definition 1. ([4], [5]) A pair of distributions $(u(x, t), v(x, t))$ and a graph Γ , where $v(x, t)$ is represented in the form of the sum

$$v(x, t) = V(x, t) + e(x, t) \delta(\Gamma),$$

$u, V \in L^\infty(\mathbb{R} \times (0, \infty); \mathbb{R})$, $e(x, t) \delta(\Gamma) = \sum_{i \in I} e_i(x, t) \delta(\gamma_i)$, $e_i(x, t) \in C(\Gamma)$, $i \in I$, is called a *generalized δ -shock wave type solution* of system (3) with the *δ -shock wave type initial data* $(u^0(x), v^0(x))$ if the integral identities

$$\begin{aligned} \int_0^\infty \int \left(u \varphi_t + F(u, V) \varphi_x \right) dx dt + \int u^0(x) \varphi(x, 0) dx &= 0, \\ \int_0^\infty \int \left(V \varphi_t + G(u, V) \varphi_x \right) dx dt + \sum_{i \in I} \int_{\gamma_i} e_i(x, t) \frac{\partial \varphi(x, t)}{\partial \mathbf{l}} dl & \\ + \int V^0(x) \varphi(x, 0) dx + \sum_{k \in I_0} e_k^0 \varphi(x_k^0, 0) &= 0, \end{aligned} \quad (9)$$

hold for all test functions $\varphi(x, t) \in \mathcal{D}(\mathbb{R} \times [0, \infty))$, where $\frac{\partial \varphi(x, t)}{\partial \mathbf{l}}$ is the tangential derivative on the graph Γ , $\int_{\gamma_i} \cdot dl$ is the line integral over the arc γ_i .

2.2. In [15], [16], within the framework of Definition 1, the Rankine–Hugoniot conditions for δ -shock were derived.

Theorem 1. ([15], [16]) *Let us assume that $\Omega \subset \mathbb{R} \times (0, \infty)$ is some region cut by a smooth curve $\Gamma = \{(x, t) : x = \phi(t)\}$ into a left- and right-hand parts $\Omega_\pm = \{(x, t) : \pm(x - \phi(t)) > 0\}$, $(u(x, t), v(x, t))$ and Γ is a generalized δ -shock wave type solution of system (3), where $u(x, t)$, $v(x, t)$ are smooth in Ω_\pm . Then the Rankine–Hugoniot conditions for δ -shocks*

$$\dot{\phi}(t) = \frac{[F(u, v)]}{[u]} \Big|_{x=\phi(t)}, \quad \dot{e}(t) = \left([G(u, v)] - [v] \frac{[F(u, v)]}{[u]} \right) \Big|_{x=\phi(t)}, \quad (10)$$

hold along Γ , where $e(t) \stackrel{\text{def}}{=} e(\phi(t), t)$. Here $[a(u, v)] = a(u_-, v_-) - a(u_+, v_+)$ is a jump in function $a(u(x, t), v(x, t))$ across the discontinuity curve Γ .

2.3. Denote by $O_{\mathcal{D}'}(\varepsilon^\alpha)$ the collection of distributions $f(x, t, \varepsilon) \in \mathcal{D}'(\mathbb{R}_x)$ such that $\langle f(x, t, \varepsilon), \psi(x) \rangle = O(\varepsilon^\alpha)$, for any test function $\psi(x) \in \mathcal{D}(\mathbb{R}_x)$. Moreover, $\langle f(x, t, \varepsilon), \psi(x) \rangle$ is a continuous function in t , and the estimate $O(\varepsilon^\alpha)$ is understood in the standard sense and is uniform with respect to t . The relation $o_{\mathcal{D}'}(\varepsilon^\alpha)$ is understood in a corresponding way.

Definition 2. ([4], [5]) A pair of functions $(u(x, t, \varepsilon), v(x, t, \varepsilon))$ smooth as $\varepsilon > 0$ is called a *weak asymptotic solution* of system (3) with the initial data $(u^0(x), v^0(x))$ if

$$\begin{aligned} L_1[u(x, t, \varepsilon), v(x, t, \varepsilon)] &= o_{\mathcal{D}'}(1), & u(x, 0, \varepsilon) &= u^0(x) + o_{\mathcal{D}'}(1), \\ L_2[u(x, t, \varepsilon), v(x, t, \varepsilon)] &= o_{\mathcal{D}'}(1), & v(x, 0, \varepsilon) &= v^0(x) + o_{\mathcal{D}'}(1), \end{aligned} \quad (11)$$

as $\varepsilon \rightarrow +0$, where the first two estimates are uniform in t .

Roughly speaking, the *weak asymptotic solution* is a smooth (as $\varepsilon > 0$) *approximate solution* of a system of conservation laws which satisfies this system up to $o_{\mathcal{D}'}(1)$, $\varepsilon \rightarrow +0$ (for details, see [3]– [5], [14]– [16]).

Let us recall that within the framework of the *weak asymptotics method*, we find a δ -*shock wave type solution* of the Cauchy problem as the weak limit of a *weak asymptotic solution*:

$$u(x, t) = \lim_{\varepsilon \rightarrow +0} u_\varepsilon(x, t), \quad v(x, t) = \lim_{\varepsilon \rightarrow +0} v_\varepsilon(x, t). \quad (12)$$

Constructing the *weak asymptotic solution* and multiplying the first two relations (11) by a test function $\varphi(x, t) \in \mathcal{D}(\mathbb{R} \times [0, \infty))$, integrating these relations by parts and then passing to the limit as $\varepsilon \rightarrow +0$, we will see that the pair of distributions (12) satisfy the integral identities (9).

3. δ -SHOCK SINGULAR SUPERPOSITIONS

Let us consider the Cauchy problem (3), (6). According to [4], [5], [14]– [16], δ -shock wave type solution of this Cauchy problem has the form

$$\begin{aligned} u(x, t) &= u_+ + [u]H(-x + \phi(t)), \\ v(x, t) &= v_+ + [v]H(-x + \phi(t)) + e(t)\delta(-x + \phi(t)), \end{aligned} \quad (13)$$

where $e(t)$, $\phi(t)$ are the desired functions, $x = \phi(t)$ is the discontinuity curve, $H(x)$ is the Heaviside function, $\delta(x)$ is the delta-function.

Theorem 2. *Let (u, v) be a δ' -shock type solution (13) and let $(u_\varepsilon, v_\varepsilon)$ be a weak asymptotic solution of the Cauchy problem (3), (6). Then for $t \in [0, \infty)$ we can define explicit formulas for the “right” singular superpositions:*

$$F(u, v) \stackrel{\text{def}}{=} \lim_{\varepsilon \rightarrow +0} F(u_\varepsilon, v_\varepsilon) = F(u_+, v_+) + [F(u, v)]|_{x=\phi(t)} H(-x + \phi(t)), \quad (14)$$

$$\begin{aligned} G(u, v) &\stackrel{\text{def}}{=} \lim_{\varepsilon \rightarrow +0} G(u_\varepsilon, v_\varepsilon) \\ &= G(u_+, v_+) + [G(u, v)]|_{x=\phi(t)} H(-x + \phi(t)) + e(t)\dot{\phi}(t)\delta(-x + \phi(t)), \end{aligned} \quad (15)$$

where functions $\phi(t)$, $e(t)$ are given by (10), and the limits are understood in the weak sense.

Proof. Let $(u_\varepsilon(x,t), v_\varepsilon(x,t))$ be a *weak asymptotic solution* of the Cauchy problem (3), (6), i.e., in view of (11), the relation

$$u_{\varepsilon t} + (F(u_\varepsilon, v_\varepsilon))_x = o_{\mathcal{D}'}(1), \quad v_{\varepsilon t} + (G(u_\varepsilon, v_\varepsilon))_x = o_{\mathcal{D}'}(1), \quad \varepsilon \rightarrow +0. \quad (16)$$

and relations (12) hold, where $(u(x,t), v(x,t))$ is a δ -shock wave type solution (13) of the Cauchy problem (3), (6).

By definition, the “right” *singular superpositions* are defined as the weak limits

$$F(u, v) \stackrel{def}{=} \lim_{\varepsilon \rightarrow +0} F(u_\varepsilon, v_\varepsilon), \quad G(u, v) \stackrel{def}{=} \lim_{\varepsilon \rightarrow +0} G(u_\varepsilon, v_\varepsilon), \quad (17)$$

where (u, v) is given by (13).

Next, according to (16), (12), we have

$$\begin{aligned} \lim_{\varepsilon \rightarrow +0} \langle u_{\varepsilon t}, \varphi \rangle + \lim_{\varepsilon \rightarrow +0} \langle (F(u_\varepsilon, v_\varepsilon))_x, \varphi \rangle &= \lim_{\varepsilon \rightarrow +0} \langle o_{\mathcal{D}'}(1), \varphi \rangle = 0, \\ \lim_{\varepsilon \rightarrow +0} \langle v_{\varepsilon t}, \varphi \rangle + \lim_{\varepsilon \rightarrow +0} \langle (G(u_\varepsilon, v_\varepsilon))_x, \varphi \rangle &= \lim_{\varepsilon \rightarrow +0} \langle o_{\mathcal{D}'}(1), \varphi \rangle = 0, \end{aligned} \quad (18)$$

for all $\varphi(x, t) \in \mathcal{D}(\mathbb{R} \times [0, \infty))$. Thus (18), (17) imply that

$$\begin{aligned} \langle (F(u, v))_x, \varphi \rangle &= \lim_{\varepsilon \rightarrow +0} \langle (F(u_\varepsilon, v_\varepsilon))_x, \varphi \rangle = -\langle u_t, \varphi \rangle, \\ \langle (G(u, v))_x, \varphi \rangle &= \lim_{\varepsilon \rightarrow +0} \langle (G(u_\varepsilon, v_\varepsilon))_x, \varphi \rangle = -\langle v_t, \varphi \rangle, \end{aligned} \quad (19)$$

for all $\varphi(x, t) \in \mathcal{D}(\mathbb{R} \times [0, \infty))$.

Using the first relation in (19), formulas (13), and the first Rankine–Hugoniot condition for δ -shocks (10), we obtain in the weak sense

$$\begin{aligned} (F(u, v))_x &= -u_t = -(u_+ + [u]H(-x + \phi(t)))_t \\ &= -[u]\dot{\phi}(t)\delta(-x + \phi(t)) = -[F(u, v)]\delta(-x + \phi(t)). \end{aligned}$$

Integrating the last relation with respect to x , we have

$$F(u, v) = [F(u, v)]H(-x + \phi(t)) + C, \quad (20)$$

where C is a constant. Since according to (13), $\lim_{\varepsilon \rightarrow +0} F(u_\varepsilon(x, t), v_\varepsilon(x, t)) = F(u_+, v_+)$ for $x > \phi(t)$, we conclude that (20) implies $C = F(u_+, v_+)$. Thus relation (14) is proved.

Using the second formula in (19), formulas (13), and the Rankine–Hugoniot conditions for δ -shocks (10), we have in the weak sense

$$\begin{aligned} (G(u, v))_x &= -v_t = -(v_+ + [v]H(-x + \phi(t)) + e(t)\delta(-x + \phi(t)))_t \\ &= -([v]\dot{\phi}(t) + \dot{e}(t))\delta(-x + \phi(t)) - e(t)\dot{\phi}(t)\delta'(-x + \phi(t)) \\ &= -[G(u, v)]\delta(-x + \phi(t)) - e(t)\dot{\phi}(t)\delta'(-x + \phi(t)). \end{aligned}$$

Integrating the last relation with respect to x , we obtain

$$G(u, v) = [G(u, v)]H(-x + \phi(t)) + e(t)\dot{\phi}(t)\delta(-x + \phi(t)) + C, \quad (21)$$

where C is a constant. Since $\lim_{\varepsilon \rightarrow +0} G(u_\varepsilon(x, t), v_\varepsilon(x, t)) = G(u_+, v_+)$ for $x > \phi(t)$, we have $C = F(u_+, v_+)$. Consequently, relation (15) is proved. \square

Thus one can see that the generalized solution (13) of the Cauchy problem (3), (6), *generates algebraic relations* (14), (15) between distributional components u, v of solution (13).

4. TWO PARTICULAR EXAMPLES

4.1. Let us consider the Cauchy problem (7), (6). This Cauchy problem was solved in [4], [5]. In this case for a δ -shock wave type solution (13) of the Cauchy problem (7), (6), according to Theorem 2, the “right” singular superpositions are defined as

$$f(u) = f(u_+) + [f(u)]H(-x + \phi(t)), \quad (22)$$

$$vg(u) = v_+g(u_+) + [vg(u)]H(-x + \phi(t)) + e(t)\dot{\phi}(t)\delta(-x + \phi(t)). \quad (23)$$

Here in view of (10), the Rankine–Hugoniot conditions for δ -shocks are given as $\dot{\phi}(t) = \frac{[f(u)]}{[u]}$, $\dot{e}(t) = ([vg(u)] - [v]\frac{[f(u)]}{[u]})$.

In fact, by (23), we define the *unique “right” product* of the step function and the delta function:

$$\begin{aligned} e(t)\delta(-x + \phi(t))u(x, t) &= e(t)\delta(-x + \phi(t)) \begin{cases} u_-, & x < \phi(t), \\ u_+, & x > \phi(t), \end{cases} \\ &= e(t)\frac{[f(u)]}{[u]}\delta(-x + \phi(t)). \end{aligned} \quad (24)$$

4.2. Let us consider the Cauchy problem (8), (6). This Cauchy problem was solved in [14], [15]. Similarly to the previous example, for a δ -shock wave type solution (13) of the Cauchy problem (8), (6), Theorem 2 implies that the “right” singular superpositions are defined as

$$u^2 - v = u_+^2 - v_+ + [u^2 - v]H(-x + \phi(t)), \quad (25)$$

$$\frac{1}{3}u^3 - u = \frac{1}{3}u_+^3 - u_+ + [\frac{1}{3}u^3 - u]H(-x + \phi(t)) + e(t)\frac{[u^2 - v]}{[u]}\delta(-x + \phi(t)), \quad (26)$$

where in view of (10), $\dot{\phi}(t) = \frac{[u^2 - v]}{[u]}$, $\dot{e}(t) = ([\frac{1}{3}u^3 - u] - [v]\frac{[u^2 - v]}{[u]})$.

The Keyfitz–Kranzer system (8) has a *specific* property. We stress that, in contrast to system (7), in the case of systems (8) we *do not define (!) the product of the Heaviside function and the δ -function*. Moreover, although according to (13), $u(x, t)$ *does not depend* on the term $e(t)\delta(-x + \phi(t))$, the “right” *singular superposition* $\frac{1}{3}u^3 - u$ determined by (26), *does depend* on this term. Thus one can say that the term $e(t)\delta(-x + \phi(t))$ “appears from nothing”. Analogously, the left-hand side in (25) *depends* on the term $e(t)\delta(-x + \phi(t))$, but the right-hand side in (25) *does not depend* on this term.

Thus a “right” *singular superposition* is determined only in the *context* of solving the Cauchy problem. Moreover, this is the Schwartz distribution.

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