



1 Use the method of characteristics to solve these initial value problems for  $t > 0$ .

- (a)  $u_t + u_x = -u, \quad u(x, 0) = u_0(x)$   
(b)  $u_t + u_x = x, \quad u(x, 0) = u_0(x)$

2 (Exercise 7.2.2 p. 73 in Krogstad)

A groundwater reservoir  $R$ , consists of porous sandstone filled with water. The pores constitute a constant fraction  $\Phi$  of the volume ( $0 < \Phi < 1$ ). The boundary to  $R$ ,  $\partial R$ , is partially open so that water can flow in and out. Two wells are drilled in the reservoir.

- (a) Set up a conservation law in the integral form of the water in the reservoir, where the flux  $\mathbf{j}(\mathbf{x}, t)$  is not yet specified. What is the expression if the density of water  $\rho$  and all the properties of  $R$  are constant?

To find an expression for the flux of water [ $\text{m}^3/(\text{m}^2 \cdot \text{s})$ ], we assume that it only depends on viscosity  $\mu$  [ $\text{kg}/(\text{m} \cdot \text{s})$ ], the fluid resistance in the rock (permeability  $K$  [ $\text{m}^2$ ]), and the pressure gradient  $\nabla p$ . (Here and in the rest of the exercise, we assume that  $\rho$  is constant, so that we measure the water flow in volume.)

- (b) Show by using dimensional analysis that

$$\mathbf{j} = -k \frac{K}{\mu} \nabla p,$$

where  $k$  is a dimensionless constant (the sign is physically reasonable).

To study how oil pollution in the reservoir will spread, we look at a rod-shaped rock sample, which in addition to water also contains oil. All the pores are either filled with water or oil, and a rock volume  $V$  will contain a volume  $S_o \Phi V$  of oil and  $S_v \Phi V$  of water, where  $S_o + S_v = 1$ . We assume that water and oil have the same pressure and that the flux (in the  $x$ -direction along the rod) can be written in the form

$$j_i = -k_i (S_i) \frac{K}{\mu_i} \frac{\partial p}{\partial x}, \quad i = o, v.$$

- (c) Specify the conservation laws for oil and water for the section of the rod between  $x = a$  and  $x = b$ , and show that if the pressure gradient is

$$q = j_o + j_v = \text{constant},$$

then, when  $S \equiv S_v$ , we get the hyperbolic equation

$$\Phi \frac{\partial S}{\partial t} + \frac{\partial}{\partial x} f(S) = 0,$$

$$(1) \quad f(S) = \frac{q k_v(S) / \mu_v}{k_o(1-S) / \mu_o + k_v(S) / \mu_v}.$$

- (d) Let  $\mu_o = \mu_v$  and  $k_o(1-S) = 1 - S^2$ ,  $k_v(S) = S^2$ . Solve (??) for  $t > 0$  for a rod with length  $L$  when

$$S(x, 0) = 1 - x/L, \quad 0 \leq x \leq L,$$

$$S(0, t) = 1, \quad 0 \leq t.$$

- 3 (Problem 1.13 in Ockendon, Howison, Lacey, Movchan, Applied Partial Differential Equations)

Paint flowing down a wall has thickness  $u(x, t)$  satisfying  $\frac{\partial u}{\partial t} + u^2 \frac{\partial u}{\partial x} = 0$  for  $t > 0$ .

- (a) Show that the characteristics are straight and that the Rankine–Hugoniot condition at a shock  $x = S(t)$  is  $dS/dt = [\frac{1}{3}u^3]_-^+ / [u]_-^+$ .

A stripe of paint is applied at  $t = 0$  so that

$$u(x, 0) = \begin{cases} 0, & x < 0 \text{ or } x > 1, \\ 1, & 0 < x < 1. \end{cases}$$

- (b) Show that, for small enough  $t$ ,

$$u = \begin{cases} 0, & x < 0, \\ (x/t)^{1/2}, & 0 < x < t, \\ 1, & t < x < S(t), \\ 0, & S(t) < x, \end{cases}$$

where the shock is given by  $x = S(t) = 1 + t/3$ .

- (c) Explain why this solution changes at  $t = 3/2$ , and show that thereafter

$$\frac{dS}{dt} = \frac{S}{3t}.$$