

NASA-CR-187,608

NASA Contractor Report 187608
ICASE Report No. 91-62

NASA-CR-187608
19910021552

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**THE CONVERGENCE RATE OF APPROXIMATE
SOLUTIONS FOR NONLINEAR SCALAR CONSERVATION
LAWS**

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Contract No. NAS1-18605
July 1991

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THE CONVERGENCE RATE OF APPROXIMATE SOLUTIONS FOR NONLINEAR SCALAR CONSERVATION LAWS¹

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ABSTRACT

Let $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ be a family of approximate solutions for the nonlinear scalar conservation law $u_t + f_x(u) = 0$ with C_0^1 -initial data. Assume that $\{v^\varepsilon(x, t)\}$ are *Lip⁺-stable* in the sense that they satisfy Oleinik's E-entropy condition. We prove that if these approximate solutions are *Lip'-consistent*, i.e., if $\|v^\varepsilon(\cdot, 0) - u(\cdot, 0)\|_{Lip'(x)} + \|v_t^\varepsilon + f_x(v^\varepsilon)\|_{Lip'(x,t)} = \mathcal{O}(\varepsilon)$, then they converge to the entropy solution and the convergence rate estimate, $\|v^\varepsilon(\cdot, t) - u(\cdot, t)\|_{Lip'(x)} = \mathcal{O}(\varepsilon)$, holds. Consequently, sharp L^p and pointwise error estimates are derived.

We demonstrate these convergence rate results in the context of entropy satisfying finite-difference and Glimm's schemes.

¹This research was supported in part by NASA Contract No. NAS1-18605 while the authors were in residence at ICASE, NASA Langley Research Center, Hampton, VA 23665. Additional support was provided by ONR Contract No. N00014-91-J-1076.

1. INTRODUCTION

We are concerned here with the convergence *rate* of approximate solutions for the nonlinear scalar conservation law, $u_t + f_x(u) = 0$ with C_0^1 -initial data. In this context we first recall Strang's theorem which shows that the classical Lax-Richtmyer linear convergence theory applies for such nonlinear problem, as long as the underlying solution is sufficiently smooth e.g., [Ri-Mo, §5]. Since the solutions of the nonlinear conservation law develop spontaneous shock-discontinuities at a finite time, Strang's result does not apply beyond this critical time. Indeed, the Fourier method as well as other L^2 -conservative schemes provide simple counterexamples of a consistent approximations which fail to converge (to the discontinuous entropy solution), despite their linearized L^2 -stability, e.g., [Ta3],[Ta4].

In this paper we extend the linear convergence theory into the weak regime. The extension is based on the usual two ingredients of stability and consistency. On the one hand, the counterexamples mentioned above show that one must strengthen the linearized L^2 -stability requirement. We assume that the approximate solutions are Lip^+ -stable in the sense that they satisfy a one-sided Lipschitz condition, in agreement with Oleinik's E-condition for the entropy solution. On the other hand, the lack of smoothness requires to weaken the consistency requirement, which is measured here in the Lip' -(semi)norm. In §2 we prove for Lip^+ -stable approximate solutions, that their Lip' -convergence rate to the entropy solution is of the same order as their Lip' -consistency. The Lip' -convergence rate is then converted into stronger L^p convergence rate estimates. In particular, we recover the usual L^1 -convergence rate of order $\frac{1}{2}$, and we obtain new sharp pointwise error estimates which depend on the *local* smoothness of the entropy solution.

In §3 we implement these error estimates for finite-difference approximations, using a finite-element representation which is interesting for its own sake. In §4 we apply these error estimates for the Glimm scheme. Other applications of the current framework, to spectral viscosity approximations and various viscosity regularizations, can be found in [Ta5],[Sc-Ta],[Ta6].

2. APPROXIMATE SOLUTIONS

We study approximate solutions of the scalar, genuinely nonlinear conservation law

$$(2.1) \quad \frac{\partial}{\partial t} u(x, t) + \frac{\partial}{\partial x} f(u(x, t)) = 0, \quad f'' \geq \alpha > 0,$$

with compactly supported initial conditions prescribed at $t = 0$,

$$(2.2) \quad u(x, t = 0) = u_0(x).$$

Let $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ be a family of approximate solutions of the conservation law (2.1), (2.2) in the following sense.

DEFINITION.

A. We say that $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ are conservative solutions if

$$(2.3) \quad \int_x v^\varepsilon(x, t) dx = \int_x u_0(x) dx, \quad t \geq 0.$$

B. We say that $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ are Lip'-consistent with the conservation law (2.1), (2.2) if the following estimates are fulfilled²:

(i) consistency with the initial conditions (2.2),

$$(2.4a) \quad \|v^\varepsilon(x, 0) - u_0(x)\|_{Lip'} \leq K_0 \cdot \varepsilon$$

(ii) consistency with the conservation law (2.1),

$$(2.4b) \quad \|v_t^\varepsilon(x, t) + f_x(v^\varepsilon(x, t))\|_{Lip'(x, [0, T])} \leq K_T \cdot \varepsilon.$$

We are interested in the convergence rate of the approximate solutions, $v^\varepsilon(x, t)$, as their small parameter $\varepsilon \downarrow 0$. This requires an appropriate stability definition for such approximate solutions. Recall that the entropy solution of the nonlinear conservation law (2.1), (2.2) satisfies the a priori estimate [Br - Os], [Ta5]

$$(2.5) \quad \|u(\cdot, t)\|_{Lip^+} \leq \frac{1}{\|u_0\|_{Lip^+}^{-1} + \alpha t}, \quad t \geq 0.$$

The case $\|u_0\|_{Lip^+} = \infty$ is included in (2.5), and it corresponds to the exact $\sim t^{-1}$ decay rate of an initial rarefaction.

DEFINITION. We say that $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ are Lip⁺-stable if there exists a constant $\beta \geq 0$ (independent of t and ε) such that the following estimate, analogous to (2.5), is fulfilled:

$$(2.6) \quad \|v^\varepsilon(\cdot, t)\|_{Lip^+} \leq \frac{1}{\|v^\varepsilon(\cdot, 0)\|_{Lip^+}^{-1} + \beta t}, \quad t \geq 0.$$

Remarks.

²We let $\|\phi\|_{Lip}$, $\|\phi\|_{Lip^+}$ and $\|\phi\|_{Lip'}$ denote respectively, $\text{esssup}_{x \neq y} \left| \frac{\phi(x) - \phi(y)}{x - y} \right|$, $\text{esssup}_{x \neq y} \left[\frac{\phi(x) - \phi(y)}{x - y} \right]_+$ and $\text{sup}_\psi \frac{(\phi - \hat{\phi}_0, \psi)}{\|\psi\|_{Lip}}$, where $\hat{\phi}_0 = \int_{\text{supp} \phi} \phi$.

- (i) The case of an initial rarefaction subject to the quadratic flux $f(u) = \frac{\alpha}{2}u^2$ demonstrates that the a priori decay estimate of the exact entropy solution in (2.5) is sharp. A comparison of (2.6) with (2.5) shows that a necessary condition for the convergence of $\{v^\varepsilon\}_{\varepsilon>0}$ is

$$(2.7) \quad 0 \leq \beta \leq \alpha,$$

for otherwise, the decay rate of $\{v^\varepsilon(\cdot, t)\}$ (and hence of its $\varepsilon \rightarrow 0$ limit) would be faster than that of the exact entropy solution.

- (ii) The case $\beta > 0$ in (2.6) corresponds to a *strict* Lip^+ -stability in the sense that $\|v^\varepsilon(\cdot, t)\|_{Lip^+}$ decays in time, in agreement with the decay of rarefactions indicated in (2.5).

- (iii) In general, any a priori bound

$$(2.8) \quad \|v^\varepsilon(\cdot, t)\|_{Lip^+} \leq \text{Const}_T < \infty, \quad 0 \leq t \leq T,$$

is a sufficient stability condition for the convergence results discussed below. In particular, we allow for $\beta = 0$ in (2.6), as long as the approximate initial conditions are Lip^+ -bounded. We remark that the restriction of Lip^+ -bounded initial data is indeed necessary for convergence, in view of the counterexample of Roe's scheme discussed in §3. Unless stated otherwise, we therefore restrict our attention to the class of Lip^+ -bounded (i.e., rarefaction-free) initial conditions, where

$$(2.9) \quad L_0^+ \equiv \max(\|u_0\|_{Lip^+}, \|v^\varepsilon(\cdot, 0)\|_{Lip^+}) < \infty.$$

Finally, we remark that in case of strict Lip^+ -stability, i.e., in case (2.6) holds with $\beta > 0$, then one can remove this restriction of Lip^+ -bounded initial data and our convergence results can be extended to include general L_{loc}^∞ -initial conditions. The discussion of this case will be dealt elsewhere.

We begin with the following theorem which is at the heart of matter.

THEOREM 2.1.

A. Let $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ be a family of conservative, Lip^+ -stable approximate solutions of the conservation law (2.1),(2.2), subject to the Lip^+ -bounded initial conditions (2.9). Then the following error estimate holds

$$(2.10a) \quad \|v^\varepsilon(\cdot, T) - u(\cdot, T)\|_{Lip^+} \leq C_T \left[\|v^\varepsilon(\cdot, 0) - u_0(\cdot)\|_{Lip^+} + \|v_i^\varepsilon + f_x(v^\varepsilon)\|_{Lip^+(x, [0, T])} \right],$$

where

$$C_T \sim (1 + \beta L_0^+ T)^\eta, \quad \eta \equiv \frac{\max f''}{\beta} \geq 1.$$

B. In particular, if the family $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ is also *Lip'*-consistent of order $\mathcal{O}(\varepsilon)$, i.e., (2.4a),(2.4b) hold, then $v^\varepsilon(x, t)$ converges to the entropy solution $u(x, t)$ and the following convergence rate estimate holds

$$(2.10b) \quad \|v^\varepsilon(\cdot, T) - u(\cdot, T)\|_{Lip'} \leq M_T \cdot \varepsilon, \quad M_T \equiv (K_0 + K_T)(1 + \beta L_0^+ T)^\eta.$$

PROOF. We proceed along the lines of [Ta5]. The difference, $e^\varepsilon(x, t) \equiv v^\varepsilon(x, t) - u(x, t)$, satisfies the error equation

$$(2.11) \quad \frac{\partial}{\partial t} e^\varepsilon(x, t) + \frac{\partial}{\partial x} [\bar{a}_\varepsilon(x, t) e^\varepsilon(x, t)] = F^\varepsilon(x, t),$$

where $\bar{a}_\varepsilon(x, t)$ stands for the mean-value

$$\bar{a}_\varepsilon(x, t) = \int_{\xi=0}^1 a[\xi v^\varepsilon(x, t) + (1 - \xi)u(x, t)] d\xi, \quad a(\cdot) \equiv f'(\cdot),$$

and $F^\varepsilon(x, t)$ is the truncation error,

$$F^\varepsilon(x, t) \equiv v_t^\varepsilon(x, t) + f_x(v^\varepsilon(x, t)).$$

Given an arbitrary $\phi(x) \in W_0^{1,\infty}$, we let $\{\phi^\varepsilon(x, t)\}_{0 \leq t \leq T}$ denote the solution of the backward transport equation

$$(2.12a) \quad \phi_t^\varepsilon(x, t) + \bar{a}_\varepsilon(x, t) \phi_x^\varepsilon(x, t) = 0, \quad t \leq T,$$

corresponding to the endvalues, $\phi(x)$, prescribed at $t = T$,

$$(2.12b) \quad \phi^\varepsilon(x, T) = \phi(x).$$

Here, the following a priori estimate holds [Ta5, Theorem 2.2]

$$(2.13) \quad \|\phi^\varepsilon(\cdot, t)\|_{Lip} \leq \exp\left(\int_t^T \|\bar{a}_\varepsilon(\cdot, \tau)\|_{Lip^+} d\tau\right) \|\phi(x)\|_{Lip}, \quad 0 \leq t \leq T.$$

The *Lip*⁺-stability of the entropy solution (2.5) and its approximate solutions in (2.6), provide us with the one-sided Lipschitz upper-bound required on the right-hand side of (2.13):

$$(2.14) \quad \|\bar{a}_\varepsilon(\cdot, \tau)\|_{Lip^+} \leq \frac{\max f''}{2} [\|v^\varepsilon(\cdot, \tau)\|_{Lip^+} + \|u(\cdot, \tau)\|_{Lip^+}] \leq \frac{\max f''}{\frac{1}{L_0^+} + \beta\tau}.$$

Equipped with (2.13), (2.14) we conclude

$$(2.15a) \quad \begin{aligned} \|\phi^\varepsilon(\cdot, t)\|_{Lip} &\leq \frac{(1 + \beta L_0^+ T)^\eta}{(1 + \beta L_0^+ t)^\eta} \|\phi(x)\|_{Lip} \leq \\ &\leq C_T \|\phi(x)\|_{Lip}, \quad 0 \leq t \leq T, \quad C_T \equiv (1 + \beta L_0^+ T)^\eta, \end{aligned}$$

and employing (2.12a) we also have

$$(2.15b) \quad \begin{aligned} \|\phi^\varepsilon(x, \cdot)\|_{Lip[0, T]} &\leq |a|_\infty \max_{0 \leq t \leq T} \|\phi^\varepsilon(\cdot, t)\|_{Lip(x)} \leq \\ &\leq |a|_\infty C_T \|\phi(x)\|_{Lip}, \quad |a|_\infty \equiv \max |f'|. \end{aligned}$$

Of course, (2.12) is just the adjoint problem of the error equation (2.11) which gives us

$$(2.16) \quad (e^\varepsilon(\cdot, T), \phi(\cdot)) = (e^\varepsilon(\cdot, 0), \phi^\varepsilon(\cdot, 0)) + (F^\varepsilon(x, t), \phi^\varepsilon(x, t))_{L^2(x, [0, T])}.$$

Conservation implies that $\hat{e}_0^\varepsilon \equiv \int e^\varepsilon(x, 0) dx = 0$ and by (2.15a) we find

$$(2.17a) \quad \begin{aligned} |(e^\varepsilon(\cdot, 0), \phi^\varepsilon(\cdot, 0))| &\leq \|e^\varepsilon(\cdot, 0)\|_{Lip'} \|\phi^\varepsilon(\cdot, 0)\|_{Lip} \leq \\ &\leq (1 + \beta L_0^+ T)^\eta \|e^\varepsilon(\cdot, 0)\|_{Lip'} \cdot \|\phi(x)\|_{Lip}; \end{aligned}$$

similarly, conservation implies that $\hat{F}_0^\varepsilon \equiv \int_{x, [0, T]} F^\varepsilon(x, t) dx dt = 0$ and by (2.15a), (2.15b) we find

$$(2.17b) \quad \begin{aligned} |(F^\varepsilon(x, t), \phi^\varepsilon(x, t))_{L^2(x, [0, T])}| &\leq \|F^\varepsilon(x, t)\|_{Lip'(x, [0, T])} \|\phi^\varepsilon(x, t)\|_{Lip(x, [0, T])} \leq \\ &\leq (1 + |a|_\infty) C_T \|F^\varepsilon(x, t)\|_{Lip'(x, [0, T])} \|\phi(x)\|_{Lip}. \end{aligned}$$

The error estimate (2.10a) follows from the last two estimates together with (2.16). \square

The Lip' -convergence rate estimate (2.10b) can be extended to more familiar $W_{loc}^{s, p}$ -convergence rate estimates. The rest of this section is devoted to three Corollaries which summarize these extensions.

We begin by noting that the conservation and Lip^+ -stability of $v^\varepsilon(\cdot, t)$ imply that $v^\varepsilon(\cdot, T)$ – and consequently that $e^\varepsilon(\cdot, T)$, have bounded variation,

$$(2.18a) \quad \|e^\varepsilon(\cdot, T)\|_{BV} \leq Const \frac{1}{[L_0^+]^{-1} + \beta T}.$$

Using this, one can extend Theorem 2.1 into a general $W^{-1, p}$ error estimate (consult [Ta5, Theorem 5.1]); namely, there exists a constant (depending on M_T and $\|e^\varepsilon(\cdot, T)\|_{BV}$) such that

$$(2.18b) \quad \|v^\varepsilon(\cdot, T) - u(\cdot, T)\|_{W^{-1, p}} \leq Const_T \cdot \varepsilon^{\frac{p+1}{2p}}, \quad 1 \leq p \leq \infty.$$

The case $p = 1$ would correspond to the Lip' -error estimate (2.10).

Theorem 2.1 also enables us to estimate the L^p -convergence rate of the Lip^+ -stable approximate solutions $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$. To this end we use a C_0^1 -unit mass mollifier $\zeta(x)$ to denote $\phi_\delta \equiv \phi * \frac{1}{\delta}\zeta(\frac{\cdot}{\delta})$. By Theorem 2.1 we have

$$(2.19) \quad |e^\varepsilon(\cdot, T) * \phi_\delta(\cdot)| \leq M_T \frac{\varepsilon}{\delta} \|\phi\|_{L^\infty}.$$

This, together with the straightforward estimate (see e.g. [Ta5, §3])

$$(2.20) \quad |e^\varepsilon(\cdot, T) * [\phi(\cdot) - \phi_\delta(\cdot)]| \leq \|e^\varepsilon(\cdot, T)\|_{BV} \delta \|\phi\|_{L^\infty},$$

imply that for any compactly supported $\phi \in L^\infty$ we have

$$(2.21) \quad \left| \int_x e^\varepsilon(x, T) \phi(x) dx \right| \leq \left[M_T \frac{\varepsilon}{\delta} + \|e^\varepsilon(\cdot, T)\|_{BV} \delta \right] \|\phi\|_{L^\infty}.$$

Choosing the free parameter $\delta \sim \sqrt{\varepsilon}$, (2.21) with truncated $\phi = [e^\varepsilon(\cdot, T)]^{p-1}$ yields

$$(2.22) \quad \|v^\varepsilon(\cdot, T) - u(\cdot, T)\|_{L^p} \leq \text{Const}_T \cdot \varepsilon^{\frac{1}{2p}}, \quad 1 \leq p \leq \infty.$$

Summarizing (2.18b) and (2.22) we state

COROLLARY 2.2. *Let $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ be a family of conservative, Lip' -consistent and Lip^+ -stable approximate solutions of the conservation law (2.1), (2.2), with Lip^+ -bounded initial conditions (2.9). Then the following convergence rate estimates hold*

$$(2.23) \quad \|v^\varepsilon(\cdot, T) - u(\cdot, T)\|_{W^{-s,p}} \leq \text{Const}_T \cdot \varepsilon^{\frac{sp+1}{2p}}, \quad 1 \leq p \leq \infty, \quad s = 0, 1.$$

The error estimate (2.23) with $(s, p) = (0, 1)$ yields L^1 convergence rate of order $\mathcal{O}(\sqrt{\varepsilon})$, which is familiar from the setup of monotone difference approximations [Ku], [Sa]. Of course, uniform convergence (which corresponds to $(s, p) = (0, \infty)$) fails in this case, due to the possible presence of shock discontinuities in the entropy solution $u(\cdot, t)$. Instead, one seeks pointwise convergence away from the singular support of $u(\cdot, t)$. To this end, we employ a $C_0^1(-1, 1)$ -unit mass mollifier of the form $\zeta_\delta(x) = \frac{1}{\delta}\zeta(\frac{x}{\delta})$. The error estimate (2.10) asserts that

$$(2.24) \quad |(v^\varepsilon(\cdot, T) * \zeta_\delta)(x) - (u(\cdot, T) * \zeta_\delta)(x)| \leq M_T \frac{\varepsilon}{\delta^2} \left\| \frac{d\zeta}{dx} \right\|_{L^\infty}.$$

Moreover, if $\zeta(x)$ is chosen so that

$$(2.25a) \quad \int x^k \zeta(x) dx = 0 \quad \text{for } k = 1, 2, \dots, p-1,$$

then a straightforward error estimate based on Taylor's expansion yields

$$(2.25b) \quad |(u(\cdot, T) * \zeta_\delta)(x) - u(x, T)| \leq \frac{\delta^p}{p!} \|\zeta\|_{L^1} \cdot |u^{(p)}|_{loc},$$

where $|u^{(p)}|_{loc}$ measures the degree of local smoothness of $u(\cdot, t)$,

$$|u^{(p)}|_{loc} \equiv \left\| \frac{\partial^p}{\partial x^p} u(\cdot, T) \right\|_{L^\infty_{loc}(x + \text{supp}\zeta)}.$$

The last two inequalities imply

COROLLARY 2.3. *Let $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ be a family of conservative, Lip' -consistent and Lip^+ -stable approximate solutions of the conservation law (2.1), (2.2), with Lip^+ -bounded initial conditions (2.9). Then, for any p -order mollifier $\zeta_\delta(x) \equiv \frac{1}{\delta} \zeta(\frac{x}{\delta})$ satisfying (2.25a), the following convergence rate estimate holds*

$$(2.26) \quad |(v^\varepsilon(\cdot, T) * \zeta_\delta)(x) - u(x, T)| \leq \text{Const}_T \left(1 + \frac{|u^{(p)}|_{loc}}{p!}\right) \cdot \varepsilon^{\frac{p}{p+2}}, \quad \delta \sim \varepsilon^{\frac{1}{p+2}}.$$

Corollary 2.3 shows that by post-processing the approximate solutions $v^\varepsilon(\cdot, t)$, we are able to recover the pointwise values of $u(x, t)$ with an error as close to ε as the local smoothness of $u(\cdot, t)$ permits. A similar treatment enables the recovery of the derivatives of $u(x, t)$ as well, consult [Ta5, §4].

The particular case $p = 1$ in (2.26), deserves special attention. In this case, post-processing of the approximate solution with arbitrary C_0^1 -unit mass mollifier $\zeta(x)$, gives us

$$(2.27) \quad |(v^\varepsilon(\cdot, T) * \zeta_\delta)(x) - u(x, T)| \leq \text{Const} \cdot (1 + |u_x(\cdot, T)|_{loc}) \cdot \varepsilon^{\frac{1}{3}}, \quad \delta \sim \varepsilon^{\frac{1}{3}}.$$

We claim that the pointwise convergence rate of order $\mathcal{O}(\varepsilon^{\frac{1}{3}})$ indicated in (2.27) holds even without post-processing of the approximate solution. Indeed, let us consider now the difference

$$\begin{aligned} v^\varepsilon(x, T) - (v^\varepsilon(\cdot, T) * \zeta_\delta)(x) &= \int_y [v^\varepsilon(x, T) - v^\varepsilon(x - y, T)] \zeta_\delta(y) dy = \\ &= \int_y \left[\frac{v^\varepsilon(x, T) - v^\varepsilon(x - y, T)}{-y} \right] \cdot -\frac{y}{\delta} \zeta\left(\frac{y}{\delta}\right) dy. \end{aligned}$$

By choosing a positive C_0^1 -unit mass mollifier $\zeta(x)$ supported on $(-1, 0)$ then, thanks to the Lip^+ -stability condition (2.6), the integrand on the right does not exceed $\text{Const} \cdot \delta$, and hence

$$(2.28a) \quad v^\varepsilon(x, T) - (v^\varepsilon(\cdot, T) * \zeta_\delta)(x) \leq \text{Const} \cdot \delta.$$

Similarly, a different choice of a positive C_0^1 -unit mass mollifier $\zeta(x)$ supported on $(0, 1)$ leads to

$$(2.28b) \quad v^\varepsilon(x, T) - (v^\varepsilon(\cdot, T) * \zeta_\delta)(x) \geq \text{Const} \cdot \delta.$$

The last two inequalities (with $\delta \sim \varepsilon^{\frac{1}{3}}$) together with (2.27) show that the approximate solution itself converges with an $\mathcal{O}(\varepsilon^{\frac{1}{3}})$ -rate, as asserted.

We summarize what we have shown by stating the following.

COROLLARY 2.4. *Let $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ be a family of conservative, Lip' -consistent and Lip^+ -stable approximate solutions of the conservation law (2.1), (2.2), with Lip^+ -bounded initial conditions (2.9). Then the following convergence rate estimate holds*

$$(2.29) \quad |v^\varepsilon(x, T) - u(x, T)| \leq \text{Const}_{x,T} \cdot \varepsilon^{\frac{1}{3}}, \quad \text{Const}_{x,T} \sim 1 + |u_x(\cdot, T)|_{L^\infty(x-\varepsilon^{\frac{1}{3}}, x+\varepsilon^{\frac{1}{3}})}.$$

Remark. The above derivation of pointwise error estimates applies in more general situations. Consider, for example, a family of approximate solutions, $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ which satisfies a standard L^1 (rather than Lip') error estimate

$$(2.30) \quad |(v^\varepsilon(\cdot, T) - u(\cdot, T), \phi(\cdot))| \leq \text{Const}_T \cdot \sqrt{\varepsilon} \|\phi\|_{L^\infty}.$$

Then our previous arguments show how to post-process $v^\varepsilon(\cdot, T)$ in order to recover the pointwise values of the entropy solution, $u(x, T)$ with an error as close to $\sqrt{\varepsilon}$ as the local smoothness of $u(\cdot, T)$ permits. In particular, using (2.30) with a positive C_0^1 -unit mass mollifier, $\zeta_\delta(x) = \frac{1}{\delta} \zeta(\frac{x}{\delta})$ we obtain

$$(2.31) \quad |(v^\varepsilon(\cdot, T) * \zeta_\delta)(x) - (u(\cdot, T) * \zeta_\delta)(x)| \leq \text{Const}_T \cdot \frac{\sqrt{\varepsilon}}{\delta} \|\zeta\|_{L^\infty}.$$

Using this together with

$$|(u(\cdot, T) * \zeta_\delta)(x) - u(x, T)| \leq \delta \|\zeta\|_{L^1} \cdot \|u_x(\cdot, T)\|_{L_{loc}^\infty(x+\text{supp}\zeta)},$$

we find

$$(2.32) \quad |(v(\cdot, T) * \zeta_\delta)(x) - u(x, T)| \leq \text{Const}_T (1 + |u_x(\cdot, T)|_{loc}) \varepsilon^{\frac{1}{4}}, \quad \delta \sim \varepsilon^{\frac{1}{4}}.$$

If the approximate solutions $\{v^\varepsilon(x, t)\}_{\varepsilon>0}$ are also Lip^+ -stable, then we may augment (2.32) with (2.28) to conclude the pointwise error estimate

$$(2.33) \quad |v^\varepsilon(x, T) - u(x, T)| \leq \text{Const}_{x,T} \cdot \varepsilon^{\frac{1}{4}}, \quad \text{Const}_{x,T} \sim 1 + |u_x(\cdot, T)|_{L^\infty(x-\varepsilon^{\frac{1}{4}}, x+\varepsilon^{\frac{1}{4}})}.$$

3. FINITE DIFFERENCE APPROXIMATIONS

We want to solve the conservation law (2.1) - (2.2) by difference approximations. To this end we use a grid ($x_\nu \equiv \nu\Delta x, t^n \equiv n\Delta t$) with a fixed mesh-ratio $\lambda \equiv \frac{\Delta t}{\Delta x} = \text{Const}$. The approximate solution at these grid points, $v_\nu^n \equiv v(x_\nu, t^n)$, is determined by a conservative difference approximation which takes the following viscosity form, e.g., [Ta1]

$$(3.1) \quad v_\nu^{n+1} = v_\nu^n - \frac{\lambda}{2}[f(v_{\nu+1}^n) - f(v_{\nu-1}^n)] + \frac{1}{2}[Q_{\nu+\frac{1}{2}}^n(v_{\nu+1}^n - v_\nu^n) - Q_{\nu-\frac{1}{2}}^n(v_\nu^n - v_{\nu-1}^n)], \quad n \geq 0,$$

and is subject to Lip^+ -bounded initial conditions,

$$(3.2) \quad v_\nu^0 = \frac{1}{\Delta x} \int_{x_{\nu-\frac{1}{2}}}^{x_{\nu+\frac{1}{2}}} u_0(\xi) d\xi, \quad L_0^+ = \|u_0\|_{Lip^+} < \infty.$$

Let $v^\varepsilon(x, t)$ be the piecewise linear interpolant of our grid solution, $v^\varepsilon(x_\nu, t^n) = v_\nu^n$, depending on the small discretization parameter $\varepsilon \equiv \Delta x \downarrow 0$. It is given by

$$(3.3) \quad v^{\Delta x}(x, t) = \sum_{j,m} v_j^m \Lambda_j^m(x, t), \quad \Lambda_j^m(x, t) \equiv \Lambda_j(x) \Lambda^m(t),$$

where $\Lambda_j(x)$ and $\Lambda^m(t)$ denote the usual ‘hat’ functions,

$$\Lambda_j(x) = \frac{1}{\Delta x} \min(x - x_{j-1}, x_{j+1} - x)_+, \quad \Lambda^m(t) = \frac{1}{\Delta t} \min(t - t^{m-1}, t^{m+1} - t)_+.$$

To study the convergence rate of $v^{\Delta x}(x, t)$ as $\Delta x \downarrow 0$, we first have to verify the conservation and the Lip' -consistency of the difference approximation. To this end we proceed as follows.

We first note that $v^{\Delta x}(x, t)$ are clearly conservative, for by the choice of the initial conditions in (3.2),

$$\int v^{\Delta x}(x, t) dx = \frac{\Delta x}{2} \sum v_\nu^n + v_{\nu+1}^n = \frac{\Delta x}{2} \sum v_\nu^0 + v_{\nu+1}^0 = \int u_0(x) dx.$$

Moreover, these initial conditions are Lip' -consistent – in fact the following estimate which is left to the reader holds, $(v^{\Delta x}(x, 0) - u_0(x), \phi(x)) \leq \text{Const} \cdot (\Delta x)^2 \|u_0(x)\|_{BV} \cdot \|\phi(x)\|_{Lip}$. Finally, we turn to consider the Lip' -consistency with the conservation law (2.1). To this end we compare $v^{\Delta x}(x, t)$ with certain entropy conservative schemes constructed in [Ta2].

A straightforward computation (carried out in the Appendix) shows that there exists a bounded piecewise-constant function, $D^n(x) = \sum_j D_{j+\frac{1}{2}}^n \chi_{j+\frac{1}{2}}(x)$, ($\chi_{j+\frac{1}{2}}(x) \equiv$ characteristic function of (x_j, x_{j+1})), such that the difference approximation (3.1) recast into the equivalent

form³

$$\begin{aligned}
(3.4) \quad & \left(\frac{\partial}{\partial t} v^{\Delta x}(x, t), \Lambda_\nu^n(x, t) \right)_{\Delta x, t} + \left(\frac{\partial}{\partial x} f(v^{\Delta x}(x, t)), \Lambda_\nu^n(x, t) \right)_{x, \Delta t} = \\
& = \frac{\Delta t}{2} \left(\frac{\partial}{\partial t} v^{\Delta x}(x, t), \frac{\partial}{\partial t} \Lambda_\nu^n(x, t) \right)_{\Delta x, t} - \frac{\Delta x}{2} \left(\frac{\partial}{\partial x} v^{\Delta x}(x, t), \frac{\partial}{\partial x} \Lambda_\nu^n(x, t) \right)_{D(x), \Delta t}.
\end{aligned}$$

Hence, for arbitrary $\phi \in C_0^\infty$, we may rewrite (3.4) as

$$(3.5) \quad (v_t^{\Delta x} + f_x(v^{\Delta x}), \phi)_{x, t} = \sum_{k=1}^4 T_k^{\Delta x}.$$

The sum on the right-hand side of (3.5) represents the truncation error of the difference approximation (3.1), and according to (3.4), it consists of the following four contributions (here, $\hat{\phi}(x, t) = \sum_{\nu, n} \phi(x_\nu, t^n) \Lambda_\nu^n(x, t)$ denotes the piecewise-linear interpolant of $\phi(x, t)$):

$$\begin{aligned}
T_1 &= -\frac{\Delta x}{2} (v_x^{\Delta x}, \hat{\phi}_x)_{D(x), \Delta t}, \\
T_2 &= \frac{\Delta t}{2} (v_t^{\Delta x}, \hat{\phi}_t)_{\Delta x, t}, \\
T_3 &= (v_t^{\Delta x}, \phi)_{x, t} - (v_t^{\Delta x}, \hat{\phi})_{\Delta x, t}, \\
T_4 &= (f_x(v^{\Delta x}), \phi)_{x, t} - (f_x(v^{\Delta x}), \hat{\phi})_{x, \Delta t}.
\end{aligned}$$

We want to show that the difference approximation (3.1) is consistent with the conservation law (2.1), in the sense that the Lip' -size of its truncation error is of order $O(\Delta x)$. The required estimates in this direction are collected below. We begin with a straightforward estimate of the first term,

$$\begin{aligned}
(3.6a) \quad |T_1| &\leq \frac{\Delta x}{2} \|v_x^{\Delta x}\|_{L^1(|D(x)|, \Delta t)} \cdot \|\hat{\phi}_x\|_{L^\infty(x, \Delta t)} \\
&\leq C_1 \cdot \Delta x \|v^{\Delta x}(x, t)\|_{L^1([0, T], BV(x))} \cdot \|\phi(x, t)\|_{Lip(x, [0, T])}.
\end{aligned}$$

The difference approximation (3.1) enables us to upper bound time-differences in terms of spatial differences to yield the following upper-bound on the second term,

$$\begin{aligned}
(3.6b) \quad |T_2| &\leq \frac{\Delta t}{2} \|v_t^{\Delta x}\|_{L^1(\Delta x, t)} \cdot \|\hat{\phi}_t\|_{L^\infty(\Delta x, t)} \\
&\leq C_2 \cdot \Delta x \|v^{\Delta x}(x, t)\|_{L^1([0, T], BV(x))} \cdot \|\phi(x, t)\|_{Lip(x, [0, T])}.
\end{aligned}$$

³The Euclidean and weighted L^2 -inner products are denoted by $(\rho, \psi)_x = \int \rho(x)\psi(x)dx$ and $(\rho, \psi)_{D(x)} = \int \rho(x)\psi(x)D(x)dx$. The corresponding discrete ℓ^2 - inner product reads $(\rho, \psi)_{\Delta x} = \sum_\nu \rho(x_\nu)\psi(x_\nu)\Delta x$. Similar notations are used for (x, t) -functions, e.g., $(\rho, \psi)_{D(x), \Delta t} = \sum_n \int_x \rho(x, t^n)\psi(x, t^n)D(x)dx\Delta t$, $\|\rho\|_{L^p(\Delta x, t)}^p = \int_t \sum_\nu |\rho(x_\nu, t)|^p \Delta x dt$, etc.

The third contribution to the truncation error we rewrite as

$$T_3 = [(v_t^{\Delta x}, \hat{\phi})_{x,t} - (v_t^{\Delta x}, \hat{\phi})_{\Delta x,t}] + (v_t^{\Delta x}, \phi - \hat{\phi})_{x,t} = T_{31} + T_{32}.$$

We have (abbreviating $\phi_j^m \equiv \phi(x_j, t^m)$):

$$\begin{aligned} T_{31} &= \sum_{\nu,j,n} \frac{1}{2} (v_\nu^{n+1} - v_\nu^{n-1}) \phi_j^n (\Lambda_\nu(x), \Lambda_j(x))_x - \sum_{\nu,j,n} \frac{1}{2} (v_\nu^{n+1} - v_\nu^{n-1}) \phi_\nu^n \Delta x \\ &= \sum_{\nu,n} \frac{1}{2} (v_\nu^{n+1} - v_\nu^{n-1}) \frac{1}{6} (\phi_{\nu+1}^n - 2\phi_\nu^n + \phi_{\nu-1}^n) \Delta x, \end{aligned}$$

and hence T_{31} is upper bounded by

$$|T_{31}| \leq \text{Const} \cdot \Delta x \|v_t^{\Delta x}\|_{L^1(\Delta x, \Delta t)} \cdot \|\phi(x, t)\|_{Lip(x, [0, T])}.$$

This together with the standard interpolation error estimate

$$|T_{32}| \leq \|v_t^{\Delta x}\|_{L^1(x,t)} \cdot \|\phi - \hat{\phi}\|_{L^\infty(x,t)} \leq \text{Const} \cdot \Delta x \|v_t^{\Delta x}\|_{L^1(x,t)} \cdot \|\phi(x, t)\|_{Lip(x, [0, T])},$$

give us that the third term does not exceed

$$\begin{aligned} (3.6c) \quad |T_3| &\leq \text{Const} \cdot \Delta x \|v_t^{\Delta x}\|_{L^1(x,t)} \|\phi(x, t)\|_{Lip(x, [0, T])} \\ &\leq C_3 \cdot \Delta x \|v^{\Delta x}(x, t)\|_{L^1([0, T], BV(x))} \cdot \|\phi(x, t)\|_{Lip(x, [0, T])}. \end{aligned}$$

A similar treatment of the fourth term implies

$$(3.6d) \quad |T_4| \leq C_4 \cdot \Delta x \|v^{\Delta x}(x, t)\|_{L^1([0, T], BV(x))} \cdot \|\phi(x, t)\|_{Lip(x, [0, T])}.$$

Equipped with the last four estimates (3.6a) - (3.6d), we return to (3.5), obtaining

$$(3.7) \quad |(v_t^{\Delta x} + f_x(v^{\Delta x}), \phi)_x| \leq \text{Const} \cdot \Delta x \|v^{\Delta x}(x, t)\|_{L^1([0, T], BV(x))} \cdot \|\phi(x, t)\|_{Lip(x, [0, T])}.$$

This shows that the Lip' -consistency estimate (2.4b) holds with $\varepsilon = \Delta x$ and $K_T \sim \|v^{\Delta x}(x, t)\|_{L^1([0, T], BV(x))}$. Thus, Corollaries 2.2 - 2.4 apply and their various error estimates are put together in the following.

THEOREM 3.1. *Assume that the difference approximation (3.1) - (3.2) is Lip^+ -stable in the sense that the following one-sided Lipschitz condition is fulfilled:*

$$(3.8) \quad \frac{\Delta v_{\nu+\frac{1}{2}}^n}{\Delta x} \leq \frac{1}{[L_0^+]^{-1} + \beta t^n}, \quad 0 \leq t^n \leq T, \quad \Delta v_{\nu+\frac{1}{2}}^n \equiv v_{\nu+1}(t^n) - v_\nu(t^n).$$

Then the following error estimates hold:

$$(3.9a) \quad \|v^{\Delta x}(\cdot, T) - u(\cdot, T)\|_{W^{-s,p}} \leq \text{Const}_T \cdot (\Delta x)^{\frac{sp+1}{2p}}, \quad 1 \leq p \leq \infty, \quad s = 0, 1$$

$$(3.9b) \quad |v^{\Delta x}(x, T) - u(x, T)| \leq \text{Const}_{x, T} \cdot (\Delta x)^{\frac{1}{3}},$$

where $\text{Const}_{x, T} \sim 1 + |u_x(\cdot, T)|_{L^\infty(x - (\Delta x)^{\frac{1}{3}}, x + (\Delta x)^{\frac{1}{3}})}$.

EXAMPLES. The following first order accurate schemes (identified in an increasing order according to their numerical viscosity coefficient, $Q_{\nu+\frac{1}{2}} \equiv Q_{\nu+\frac{1}{2}}^n$) are frequently referred to in the literature.

$$(3.10a) \quad \text{Roe scheme :} \quad Q_{\nu+\frac{1}{2}}^R = \lambda |a_{\nu+\frac{1}{2}}|, \quad a_{\nu+\frac{1}{2}} \equiv a_{\nu+\frac{1}{2}}^n = \frac{f(v_{\nu+1}^n) - f(v_\nu^n)}{\Delta v_{\nu+\frac{1}{2}}^n}$$

$$(3.10b) \quad \text{Godunov scheme :} \quad Q_{\nu+\frac{1}{2}}^G = \lambda \max_v \left[\frac{f(v_{\nu+1}^n) + f(v_\nu^n) - 2f(v)}{\Delta v_{\nu+\frac{1}{2}}^n} \right]$$

$$(3.10c) \quad \text{Engquist - Osher scheme :} \quad Q_{\nu+\frac{1}{2}}^{EO} = \frac{\lambda}{\Delta v_{\nu+\frac{1}{2}}^n} \int_{v_\nu}^{v_{\nu+1}} |f'(v)| dv$$

$$(3.10d) \quad \text{Lax - Friedrichs scheme :} \quad Q_{\nu+\frac{1}{2}}^{LF} \equiv 1.$$

We comment briefly on the Lip^+ -stability condition of these schemes.

For the Roe (or Courant-Isaacson-Rees) scheme, Lip^+ -stability (3.8) with $\beta = 0$ (no decay), was proved in [Br]. Note that the assumption of Lip^+ -bounded initial conditions is essential for convergence to the entropy solution in this case, in view of the discrete steady-state solution, $v_\nu^0 = \text{sgn}(\nu + \frac{1}{2})$, which shows that convergence of Roe scheme to the correct entropy rarefaction fails due to the Lip^+ -unboundedness of the initial data.

The Godunov and Lax-Friedrichs schemes can be viewed as cell averaging of the exact Riemann solver associated with (2.1), for which (2.5) holds:

$$(3.11) \quad L_{n+1}^+ \leq \frac{1}{[L_n^+]^{-1} + \alpha \Delta t}, \quad L_n^+ \equiv \max_\nu \left(\frac{\Delta v_{\nu+\frac{1}{2}}^n}{\Delta x} \right)_+.$$

Arguing along the lines of [Br - Os] we conclude from (3.11) that both Godunov and Lax-Friedrichs schemes satisfy the Lip^+ -stability (and in fact the Lip^+ -decay) (3.8) with $\beta = \alpha$ in agreement with (2.8). One then recovers the convergence rate estimates quoted in the previous section, with error coefficients depending on $M_T \sim (1 + \alpha L_0^+ T)^\eta$, $\eta = \frac{\max f'''}{\min f''}$.

Finally, let us consider the Lip^+ -stability of the Engquist-Osher scheme. It coincides with Godunov's scheme except for sonic shock cells (where $a(v_{\nu+1}) < 0 < a(v_\nu)$), which leads to

$$(3.12) \quad \lambda |a_{\nu+\frac{1}{2}}| \leq Q_{\nu+\frac{1}{2}}^G \leq Q_{\nu+\frac{1}{2}}^{EO} \leq Q_{\nu+\frac{1}{2}}^G - \text{Const} \cdot (\Delta v_{\nu+\frac{1}{2}})_-.$$

Hence the forward differences of E-O scheme are upper-bounded by

$$\begin{aligned}
\Delta v_{\nu+\frac{1}{2}}^{n+1} &\equiv (1 - Q_{\nu+\frac{1}{2}}^{EO})\Delta v_{\nu+\frac{1}{2}}^n + \frac{1}{2}(Q_{\nu+\frac{3}{2}}^G - \lambda a_{\nu+\frac{3}{2}})\Delta v_{\nu+\frac{3}{2}}^n \\
&+ \frac{1}{2}(Q_{\nu-\frac{1}{2}}^G + \lambda a_{\nu-\frac{1}{2}})\Delta v_{\nu-\frac{1}{2}}^n \\
(3.13) \quad &+ \frac{1}{2}(Q_{\nu+\frac{3}{2}}^{EO} - Q_{\nu+\frac{3}{2}}^G)\Delta v_{\nu+\frac{3}{2}}^n + \frac{1}{2}(Q_{\nu-\frac{1}{2}}^{EO} - Q_{\nu-\frac{1}{2}}^G)\Delta v_{\nu-\frac{1}{2}}^n \\
&\leq (1 - Q_{\nu+\frac{1}{2}}^{EO})\Delta v_{\nu+\frac{1}{2}}^n + \frac{1}{2}(Q_{\nu+\frac{3}{2}}^G - \lambda a_{\nu+\frac{3}{2}})\Delta v_{\nu+\frac{3}{2}}^n + \\
&+ \frac{1}{2}(Q_{\nu-\frac{1}{2}}^G + \lambda a_{\nu-\frac{1}{2}})\Delta v_{\nu-\frac{1}{2}}^n.
\end{aligned}$$

We distinguish between two cases. If $\Delta v_{\nu+\frac{1}{2}}^n \geq 0$, then the first term on the right of (3.13) does not exceed $(1 - Q_{\nu+\frac{1}{2}}^G)\Delta v_{\nu+\frac{1}{2}}^n$, and hence the E-O satisfies the one-sided Lipschitz condition in this case because Godunov's scheme does. Otherwise, $\Delta v_{\nu+\frac{1}{2}}^n$ and therefore $(1 - Q_{\nu+\frac{1}{2}}^{EO})\Delta v_{\nu+\frac{1}{2}}^n$ is negative, hence

$$\Delta v_{\nu+\frac{1}{2}}^{n+1} \leq \frac{1}{2}(Q_{\nu+\frac{3}{2}}^G - \lambda a_{\nu+\frac{3}{2}})\Delta v_{\nu+\frac{3}{2}}^n + \frac{1}{2}(Q_{\nu-\frac{1}{2}}^G + \lambda a_{\nu-\frac{1}{2}})\Delta v_{\nu-\frac{1}{2}}^n$$

and the Lip^+ -bound follows in view of (3.12) and the CFL condition $\lambda \max |f'| < \frac{1}{2}$.

Using Theorem 3.1 we conclude

COROLLARY 3.2. *Consider the conservation law (2.1), (2.2) with Lip^+ -bounded initial data (2.9). Then the Roe, Godunov, Engquist-Osher, and Lax-Friedrichs difference approximations (3.1), (3.10) with discrete initial data (3.2) converge, and their piecewise-linear interpolants $v^{\Delta x}(x, t)$, satisfy the convergence rate estimates (3.9a), (3.9b).*

4. GLIMM SCHEME

We recall the construction of Glimm approximate solution for the conservation law (2.1), see [Gl], [Sm]. We let $v(x, t)$ be the entropy solution of (2.1) in the slabs $t^n \leq t < t^{n+1}$, $n \geq 0$. To proceed in time, the solution is extended with a jump discontinuity across the lines t^{n+1} , $n \geq 0$, where $v(x, t^{n+1})$ takes the piecewise constant values

$$(4.1) \quad v(x, t^{n+1}) = \sum_{\nu} v(x_{\nu} + \theta^n \Delta x, t^{n+1} - 0) \chi_{\nu}(x).$$

Notice that in each slab, $v(x, t)$ consists of successive noninteracting Riemann solutions provided the CFL condition, $\lambda \cdot \max |a(u)| \leq \frac{1}{2}$ is met. This defines the Glimm approximate

solution, $v(x, t) \equiv v^\varepsilon(x, t)$, depending on the mesh parameters $\varepsilon = \Delta x \equiv \lambda \Delta t$, and the set of random variables $\{\theta^n\}$, uniformly distributed in $[-\frac{1}{2}, \frac{1}{2}]$. In the deterministic version of the Glimm scheme, Liu [Li] employs equidistributed rather than random sequence of numbers $\{\theta^n\}$. We note that in both cases, one makes use of exactly one random or equidistributed choice per time step (independently of the spatial cells), as was first advocated by Chorin [Cho]. This implies that both versions of Glimm scheme share the exact Lip^+ -decay of the entropy solution, for by (2.5)

$$(4.2) \quad \begin{aligned} \|v(\cdot, t^{n+1})\|_{Lip^+} &\leq \|v(\cdot, t^{n+1} - 0)\|_{Lip^+} \leq \\ &\leq \frac{1}{\|v(\cdot, t^n)\|_{Lip^+}^{-1} + \alpha \Delta t} \leq \frac{1}{\|v(\cdot, 0)\|_{Lip^+}^{-1} + \alpha t^{n+1}}. \end{aligned}$$

Namely, the Lip^+ -stability (2.6) holds with $\beta = \alpha$.

Although Glimm approximate solutions are conservative “on the average,” they do not satisfy the conservation requirement (2.3). We therefore need to slightly modify our previous convergence arguments in this case.

We first recall the truncation error estimate for the deterministic version of Glimm scheme [Ho - Sm, Theorem 3.2],

$$(4.3) \quad \begin{aligned} &\left(v_t^{\Delta x}(x, t) + f_x(v^{\Delta x}(x, t)), \phi(x, t) \right)_{L^2(x, [0, T])} \leq \\ &\leq \text{Const}_T \left[(\Delta x)^{\frac{1}{2}} |\log \Delta x| \cdot \|\phi\|_{L^\infty} + \Delta x \cdot \|\phi(x, t)\|_{Lip(x, [0, T])} \right]. \end{aligned}$$

Let $\phi(x, t) = \phi^{\Delta x}(x, t)$ denote the solution of the adjoint error equation (2.12). Applying (4.3) instead of (2.17b) and arguing along the lines of Theorem 2.1, we conclude that Glimm scheme is Lip' -consistent (and hence has a Lip' -convergence rate) of order $(\Delta x)^{\frac{1}{2}} |\log \Delta x|$,

$$(4.4) \quad |(e^{\Delta x}(\cdot, T), \phi(\cdot))| \leq \text{Const}_T \left[(\Delta x)^{\frac{1}{2}} |\log \Delta x| \cdot \|\phi\|_{L^\infty} + \Delta x \cdot \|\phi(x)\|_{Lip} \right].$$

To obtain an improved L^p -convergence rate estimate we employ (4.4) with $\phi_\delta \equiv \phi * \frac{1}{\delta} \zeta \left(\frac{\cdot}{\delta} \right)$, obtaining

$$(4.5) \quad |(e^{\Delta x}(\cdot, T), \phi_\delta)| \leq \text{Const}_T \left[(\Delta x)^{\frac{1}{2}} |\log \Delta x| + \frac{\Delta x}{\delta} \right] \|\phi(x)\|_{L^\infty}.$$

Using this estimate (instead of (2.19)) together with (2.20) and choosing the free parameter $\delta \sim (\Delta x)^{\frac{1}{2}}$, we end up with an (almost) L^p -convergence rate of order $O(\Delta x |\log \Delta x|)^{\frac{1}{2p}}$. As noted before, the Lip^+ -stability of Glimm’s approximate solutions enables us to convert the L^1 into pointwise convergence rate estimate.

We close this section by stating the following.

THEOREM 4.1. *Consider the conservation law (2.1), (2.2) with sufficiently small Lip^+ -bounded initial data (2.9). Then the (deterministic version of) Glimm approximate solution $v^{\Delta x}(x, t)$ in (4.1) converges to the entropy solution $u(x, t)$, and the following convergence rate estimates hold:*

$$(4.6) \quad \|v^{\Delta x}(\cdot, T) - u(\cdot, T)\|_{L^p} \leq \text{Const}_T \cdot (\Delta x |\log \Delta x|)^{\frac{1}{2p}}, \quad 1 \leq p < \infty,$$

$$(4.7) \quad |v^{\Delta x}(x, T) - u(x, T)| \leq \text{Const}_{x,T} \cdot (\Delta x |\log \Delta x|)^{\frac{1}{4}},$$

where $\text{Const}_{x,T} \sim 1 + |u_x(\cdot, T)|_{L_{loc}^\infty(x - (\Delta x)^{\frac{1}{4}}, x + (\Delta x)^{\frac{1}{4}})}$.

Remarks.

1. A sharp L^1 -error estimate of order $O(\Delta x)^{\frac{1}{2}}$ can be found in [Lu], improving the previous error estimates of [Ho-Sm].

2. Theorem 4.1 hinges on the truncation error estimate (4.3) which assumes initial data which sufficiently small variation [Ho - Sm]. Extensions to strong initial discontinuities for Glimm scheme and the front tracking method can be found in [Che, Theorems 4.6 and 5.2].

APPENDIX

We want to show that the piecewise-linear interpolant $v^{\Delta x}(x, t)$ in (3.3) serves as an approximate weak solution of the conservation law (2.1).

Let

$$v^n(x) = \sum_{\nu} v_{\nu}^n \Lambda_{\nu}(x) \quad \text{and} \quad v_{\nu}(t) = \sum_n v_{\nu}^n \Lambda^n(t)$$

denote the spatial and temporal interpolants of the discrete grid solution $\{v_{\nu}^n\}_{\nu, n}$.

Straightforward integration by parts yields [Ta2]

$$(1a) \quad \begin{aligned} (f_x(v^{\Delta x}(x, t)), \Lambda_{\nu}(x))_x &= \frac{1}{2}[f(v_{\nu+1}(t)) - f(v_{\nu-1}(t))] - \\ &\quad - \frac{1}{2}[Q_{\nu+\frac{1}{2}}^*(t) \Delta v_{\nu+\frac{1}{2}}(t) - Q_{\nu-\frac{1}{2}}^*(t) \Delta v_{\nu-\frac{1}{2}}(t)] \end{aligned}$$

where (we abbreviate $v_{\nu+\frac{1}{2}}(\xi, t) \equiv \frac{1}{2}[v_{\nu}(t) + v_{\nu+1}(t)] + \xi \Delta v_{\nu+\frac{1}{2}}(t)$)

$$(1b) \quad Q_{\nu+\frac{1}{2}}^*(t) = \Delta v_{\nu+\frac{1}{2}}(t) \cdot \int_{\xi=-\frac{1}{2}}^{\frac{1}{2}} \left(\frac{1}{4} - \xi^2\right) f''(v_{\nu+\frac{1}{2}}(\xi, t)) d\xi.$$

In particular, for $f(v) \equiv v$ we have $Q^* \equiv 0$ and (1a) yields

$$(v_x^{\Delta x}(x, t), \Lambda_{\nu}(x))_x = \frac{1}{2}[v_{\nu+1}(t) - v_{\nu-1}(t)].$$

Exchanging the role of the x and t variables in the last equality we get

$$(2) \quad (v_t^{\Delta x}(x, t), \Lambda^n(t))_t = \frac{1}{2}[v^{n+1}(x) - v^{n-1}(x)].$$

Moreover, with $D(x) = \sum_{\nu} D_{\nu+\frac{1}{2}} \chi_{\nu+\frac{1}{2}}(x)$ we have

$$(3) \quad \frac{\Delta x}{2} (v_x^{\Delta x}(x, t), (\Lambda_{\nu}(x))_x)_{D(x)} = -\frac{1}{2}[D_{\nu+\frac{1}{2}} \Delta v_{\nu+\frac{1}{2}}(t) - D_{\nu-\frac{1}{2}} \Delta v_{\nu-\frac{1}{2}}(t)]$$

and by exchanging the role of the x and t variables in (3) we get

$$(4) \quad \frac{\Delta t}{2} (v_t^{\Delta x}(x, t), (\Lambda^n(t))_t)_t = -\frac{1}{2}[v^{n+1}(x) - 2v^n(x) + v^{n-1}(x)].$$

The equalities (1) - (4) imply

$$(1') \quad \begin{aligned} &(f_x(v^{\Delta x}(x, t)), \Lambda_{\nu}^n(x, t))_{x, \Delta t} = \\ &= \frac{\Delta t}{2}[f(v_{\nu+1}^n) - f(v_{\nu-1}^n)] - \frac{\Delta t}{2}[Q_{\nu+\frac{1}{2}}^*(t^n) \Delta v_{\nu+\frac{1}{2}}^n - Q_{\nu-\frac{1}{2}}^*(t^n) \Delta v_{\nu-\frac{1}{2}}^n], \end{aligned}$$

$$(2') \quad (v_t^{\Delta x}(x, t), \Lambda_{\nu}^n(x, t))_{\Delta x, t} = \frac{\Delta x}{2}[v_{\nu}^{n+1} - v_{\nu}^{n-1}],$$

$$(3') \quad \frac{\Delta x}{2}(v_x^{\Delta x}(x, t), (\Lambda_\nu^n(x, t))_x)_{D(x), \Delta t} = -\frac{\Delta t}{2}[D_{\nu+\frac{1}{2}} \Delta v_{\nu+\frac{1}{2}}^n - D_{\nu-\frac{1}{2}} \Delta v_{\nu-\frac{1}{2}}^n],$$

$$(4') \quad \frac{\Delta t}{2}(v_t^{\Delta x}(x, t), (\Lambda_\nu^n(x, t))_t)_{\Delta x, t} = -\frac{\Delta x}{2}[v_\nu^{n+1} - 2v_\nu^n - v_\nu^{n-1}].$$

The difference approximation (3.1) reads

$$(5) \quad \Delta x[v_\nu^{n+1} - v_\nu^n] = -\frac{\Delta t}{2}[f(v_{\nu+1}^n) - f(v_{\nu-1}^n)] + \frac{\Delta x}{2}[Q_{\nu+\frac{1}{2}}^n \Delta v_{\nu+\frac{1}{2}}^n - Q_{\nu-\frac{1}{2}}^n \Delta v_{\nu-\frac{1}{2}}^n].$$

By (2') and (4'), the left-hand side (LHS) of (5) equals

$$\begin{aligned} \text{LHS} &= \frac{\Delta x}{2}[v_\nu^{n+1} - v_\nu^{n-1}] + \frac{\Delta x}{2}[v_\nu^{n+1} - 2v_\nu^n + v_\nu^{n-1}] = \\ &= (v_t^{\Delta x}(x, t), \Lambda_\nu^n(x, t))_{\Delta x, t} - \frac{\Delta t}{2}(v_t^{\Delta x}(x, t), (\Lambda_\nu^n(x, t))_t)_{\Delta x, t}. \end{aligned}$$

Next, we set $D_{\nu+\frac{1}{2}}^n \equiv \frac{1}{\lambda} Q_{\nu+\frac{1}{2}}^n - Q_{\nu+\frac{1}{2}}^*(t^n)$; then by (1') and (3') the right-hand side (RHS) of (5) equals

$$\begin{aligned} \text{RHS} &= -\frac{\Delta t}{2}[f(v_{\nu+1}^n) - f(v_{\nu-1}^n)] + \frac{\Delta t}{2}[Q_{\nu+\frac{1}{2}}^* \Delta v_{\nu+\frac{1}{2}}^n - Q_{\nu-\frac{1}{2}}^* \Delta v_{\nu-\frac{1}{2}}^n] + \\ &\quad + \frac{\Delta t}{2}[D_{\nu+\frac{1}{2}}^n \Delta v_{\nu+\frac{1}{2}}^n - D_{\nu-\frac{1}{2}}^n \Delta v_{\nu-\frac{1}{2}}^n] = \\ &= -(f_x(v^{\Delta x}(x, t), \Lambda_\nu^n(x, t))_{x, \Delta t} - \frac{\Delta x}{2}(v_x^{\Delta x}(x, t), (\Lambda_\nu^n(x, t))_x)_{D(x), \Delta t} \end{aligned}$$

and (3.4) now follows.

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Report Documentation Page

1. Report No. NASA CR-187608 ICASE Report No. 91-62	2. Government Accession No.	3. Recipient's Catalog No.	
4. Title and Subtitle THE CONVERGENCE RATE OF APPROXIMATE SOLUTIONS FOR NONLINEAR SCALAR CONSERVATION LAWS		5. Report Date July 1991	
		6. Performing Organization Code	
7. Author(s) Haim Nessayahu Eitan Tadmor		8. Performing Organization Report No. 91-62	
		10. Work Unit No. 505-90-52-01	
9. Performing Organization Name and Address Institute for Computer Applications in Science and Engineering Mail Stop 132C, NASA Langley Research Center Hampton, VA 23665-5225		11. Contract or Grant No. NAS1-18605	
		13. Type of Report and Period Covered Contractor Report	
12. Sponsoring Agency Name and Address National Aeronautics and Space Administration Langley Research Center Hampton, VA 23665-5225		14. Sponsoring Agency Code	
		15. Supplementary Notes Langley Technical Monitor: Michael F. Card Submitted to SIAM J. of Numerical Analysis	
Final Report			
16. Abstract <p style="text-align: center;"> Let $\{v^\epsilon(x, t)\}_{\epsilon > 0}$ be a family of approximate solutions for the nonlinear scalar conservation law $u_t + f_x(u) = 0$ with C_0^1-initial data. Assume that $\{v^\epsilon(x, t)\}$ are <i>Lip⁺-stable</i> in the sense that they satisfy Oleinik's E-entropy condition. We prove that if these approximate solutions are <i>Lip'-consistent</i>, i.e., if $\ v^\epsilon(\cdot, 0) - u(\cdot, 0)\ _{Lip'(x)} + \ v_t^\epsilon + f_x(v^\epsilon)\ _{Lip'(x,t)} = \mathcal{O}(\epsilon)$, then they converge to the entropy solution and the convergence rate estimate, $\ v^\epsilon(\cdot, t) - u(\cdot, t)\ _{Lip'(x)} = \mathcal{O}(\epsilon)$, holds. Consequently, sharp L^p and pointwise error estimates are derived. </p> <p> We demonstrate these convergence rate results in the context of entropy satisfying finite-difference and Glimm's schemes. </p>			
17. Key Words (Suggested by Author(s)) conservation laws, approximate solutions, Lip'-consistency, Lip ⁺ -stability, error estimates, finite difference approximations		18. Distribution Statement 64 - Numerical Analysis Unclassified - Unlimited	
19. Security Classif. (of this report) Unclassified	20. Security Classif. (of this page) Unclassified	21. No. of pages 21	22. Price A03

End of Document