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ON A SCALAR CONSERVATION LAW WITH NONLINEAR DIFFUSION AND LINEAR DISPERSION IN HETEROGENEOUS MEDIA

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Abstract. We obtain the strong precompactness of a family of solutions to a suitable regularization of multidimensional scalar conservation law via vanishing nonlinear diffusion and linear dispersion. We consider the flux which depends on the time and space variables, and obtain condition $\delta = O(\varepsilon^2), \ \varepsilon \to 0$, for the existence of a weak entropy solution. In comparison to known results for heterogeneous media (cf. [4]), our condition is weaker, thus more general.

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1. Introduction

The subject of the paper is the following Cauchy problem for multidimensional scalar conservation law:

(1)
$$\partial_t u(t,x) + \operatorname{div}_x f(t,x,u) = 0, \quad u(0,x) = u_0(x), \qquad x \in \mathbb{R}^d, \ t \in \mathbb{R}^+.$$

We study the behavior of a family of solutions to a regularization of (1),

(2)
$$\partial_t u^{\varepsilon,\delta} + \operatorname{div}_x f(t,x,u^{\varepsilon,\delta}) = \varepsilon \sum_{j=1}^d \partial_{x_j} b_j(\nabla_x u^{\varepsilon,\delta}) + \delta \sum_{j=1}^d \partial_{x_j x_j x_j} u^{\varepsilon,\delta},$$

(3)
$$u(0,x) = u_0^{\varepsilon}(x), \quad x \in \mathbb{R}^d, \ \varepsilon, \delta \in (0,1), \ \delta = \delta(\varepsilon),$$

where initial data u_0^{ε} from (3) converge to u_0 from (1) strongly in $L^2(\mathbb{R}^d)$ as $\varepsilon \to 0$ (all terms from (1), (2) and (3) are precisely described in the next section). In order to obtain a weak entropy solution to (1) as a limit of a subsequence of the solutions to (2)-(3), we study the precompactness properties of the family $(u^{\varepsilon,\delta})_{\varepsilon,\delta}$. The goal is to obtain optimal balance of the two parameters ε and δ .

Let us briefly recall already obtained results concerning diffusion-dispersion limits for (1). In [10], using compensated compactness arguments, the author proved that a family of solutions to KdV-Burgers equation converges to a weak

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solution to Burgers equation if diffusion and dispersion parameter are balanced in the sense that $\delta = \mathcal{O}(\varepsilon^2)$, as $\varepsilon \to 0$. Using the same methodology (in one dimensional case) with the same balance result, in [7] the diffusion-dispersion problem is solved in the case when the flux has a general homogeneous form, f = f(u). Multidimensional case $(x \in \mathbb{R}^d)$ is solved in [6], but with the stronger balance, $\delta = o(\varepsilon^2)$, as $\varepsilon \to 0$. More general result concerning the relative size of diffusion and dispersion parameters is made in [5]. Using the kinetic approach [9] and the averaging lemma [8, 9, 11], the author obtained in [5] the diffusion-dispersion limit with a weaker balance, $\delta = \mathcal{O}(\varepsilon^2)$, as $\varepsilon \to 0$. It is important to point out that in every of the previously mentioned works the flux which appears in the considered conservation law does not depend on space and time explicitly. Authors of [4], dealing with heterogeneous media for discontinuous flux in one-dimensional case, obtained stronger balance between two parameters, $\delta = o(\varepsilon^2)$, as $\varepsilon \to 0$. In order to obtain the results analogous to those from [5] (multidimensional case and optimal diffusion-dispersion ratio), similarly as in [5], we shall use the kinetic formulation of the conservation law under consideration. We will improve the balance result from [4], but with the stronger assumptions on the flux (see (H3) in the next chapter). Further improvements will be done in [1].

The paper is organized as follows. We give in Section 2 basic notations, assumptions and the statement of the main theorem. In Section 3, we prove a priori inequalities for the family $(u^{\varepsilon,\delta})_{\varepsilon,\delta}$. In Section 4 we prove the main theorem which is based on the Theorem 2.5 from [3].

2. Notations, assumptions and the main result

In the sequel, we put $|g|^2 = \sum_{i=1}^d |g_i|^2$, for a vector valued function $g = (g_1, ..., g_d)$ defined on $\mathbb{R}^+ \times \mathbb{R}^d \times \mathbb{R}$. The derivative D_{x_i} at the point (t, x, u), where u depends on (t, x), is defined by $D_{x_i}g(t, x, u) = (\partial_{x_i}g(t, x, \lambda))|_{\lambda=u(t,x)}$. Derivatives ∂_{x_i} and D_{x_i} are connected by the identity $\partial_{x_i}g(t, x, u) = D_{x_i}g(t, x, u) + \partial_u g(t, x, u)\partial_{x_i} u$. For the simplicity, in the sequel we shall write u^{ε} instead of $u^{\varepsilon,\delta}$ and consider that $\varepsilon \in (0, 1)$. We assume that f, b and u_0 are enough regular, so that solutions u^{ε} , $\varepsilon \in (0, 1)$ of (2) have enough regularity, so that all formal computations below are correct, as well as that $u^{\varepsilon}, \partial_{x_i} u^{\varepsilon}$ and $\partial_{x_i x_j} u^{\varepsilon}$ vanish as $|x| \to \infty$. Now we list additional assumptions. For the initial data we assume that $u_0 \in L^1(\mathbb{R}^d) \cap L^2(\mathbb{R}^d)$ and $u_0^{\varepsilon}, \nabla u_0^{\varepsilon} \in H^1(\mathbb{R}^d)$. Here $u_0^{\varepsilon} = u_0 \star \delta_{\varepsilon}, \varepsilon \in (0, 1)$ for a suitable $(\delta_{\varepsilon})_{\varepsilon}$ net of smooth compactly supported functions. Notice that the diffusion term $b = (b_1, ..., b_d) : \mathbb{R}^d \to \mathbb{R}^d$ fulfils the following hypotheses:

(H1) There exist positive constants C_1, C_2 such that $C_1|\lambda|^2 \leq \lambda \cdot b(\lambda) \leq C_2|\lambda|^2$, for all $\lambda \in \mathbb{R}^d$.

(H2) The gradient matrix $Db(\lambda)$ is a positively definite matrix uniformly in $\lambda \in \mathbb{R}^d$, i.e. there exists positive constant C_3 such that $\xi^T Db(\lambda)\xi \geq C_3|\xi|^2$, for all $\lambda, \xi \in \mathbb{R}^d$.

We assume for the flux $f = (f_1, ..., f_d) : \mathbb{R}^+ \times \mathbb{R}^d \times \mathbb{R} \to \mathbb{R}^d$ that f = f(t, x, u)and $f_u(t, x, u)$ are continuous and that they have locally integrable derivatives On a scalar conservation law...

with respect to t and x. These assumptions enable us to make calculations in a priori estimates of the next section. Moreover, we assume that f fulfils the following hypotheses:

(H3) $\partial_u f \in L^{\infty}(\mathbb{R}^+ \times \mathbb{R}^d \times \mathbb{R}), \ D_{x_i} f_i \in L^2 \cap L^1(\mathbb{R}^+ \cap \times \mathbb{R}^d \times \mathbb{R}) \text{ and } |D_{x_i} f_j(t,x,v)| \leq |\zeta_{i,j}(t,x)| |v|, \text{ for some } \zeta_{i,j} \in L^{\infty}(\mathbb{R}^+ \times \mathbb{R}^d).$

The final assumption is the following nonlinearity condition **(NLC)**: For almost every $(t,x) \in \mathbb{R}^+ \times \mathbb{R}^d$ and every $\xi \in S^d$ the mapping $\lambda \mapsto \xi_0 + \sum_{k=1}^d \partial_\lambda f_i(t,x,\lambda)\xi_k$ is not identically equal to zero on any set of positive Lebesgue measure.

Our main result which will be proved in Section 4 is the following theorem.

Theorem 2.1. Under afore listed assumptions, a family of smooth solutions $(u^{\varepsilon,\delta})_{\varepsilon,\delta}$ to Cauchy problem (2)-(3) is strongly precompact in $L^1_{\text{loc}}(\mathbb{R}^+ \times \mathbb{R}^d)$ if ε and δ from (2) are balanced in the sense that $\delta = \mathcal{O}(\varepsilon^2)$ as $\varepsilon \to 0$.

3. A priori inequalities

In this section, we give necessary a priori inequalities.

Lemma 3.1. Under afore listed assumptions, the family of solutions $(u^{\varepsilon})_{\varepsilon}$ to (2)-(3) for every $t \in [0,T]$ satisfies the following inequality

(4)
$$\int_{\mathbb{R}^d} |u^{\varepsilon}(t,x)|^2 dx + \varepsilon \int_0^t \int_{\mathbb{R}^d} |\nabla u^{\varepsilon}(t',x)|^2 dx dt' \le c, \text{ for } \varepsilon < \varepsilon_0,$$

for suitable constant c > 0, and some $\varepsilon_0 \in (0, 1)$.

Proof: Let $\eta = \eta(u), u \in \mathbb{R}$, be a smooth function. We multiply (2) by $\eta'(u^{\varepsilon})$ and define $q = (q_1, ..., q_n)$ as $q_i(t, x, u) = \int_0^u \eta'(v) \partial_v f_i(t, x, v) dv$, i = 1, ..., d. Thus, (2) becomes

(5)

$$\partial_t \eta(u^{\varepsilon}) + \operatorname{div}_x q_i(t, x, u^{\varepsilon}) - \sum_{i=1}^d \int_0^{u^{\varepsilon}} \partial_{x_i v} f_i(t, x, v) \eta'(v) dv + \sum_{i=1}^d \eta'(u^{\varepsilon}) D_{x_i} f_i(t, x, u^{\varepsilon}) = \varepsilon \sum_{i=1}^d \partial_{x_i} \left(\eta'(u^{\varepsilon}) b_i(\nabla u^{\varepsilon}) \right) - \varepsilon \eta''(u^{\varepsilon}) \sum_{i=1}^d b_i(\nabla u^{\varepsilon}) \partial_{x_i} u^{\varepsilon} + \delta \sum_{i=1}^d \partial_{x_i} \left(\eta'(u^{\varepsilon}) \partial_{x_i x_i} u^{\varepsilon} \right) - \frac{\delta}{2} \eta''(u^{\varepsilon}) \sum_{i=1}^d \partial_{x_i} (\partial_{x_i} u^{\varepsilon})^2.$$

We choose here $\eta(u) = \frac{u^2}{2}$ and integrate over $[0, t) \times \mathbb{R}^d$. Taking into account

(H1) and partial integration, we obtain

$$\frac{1}{2} \int_{\mathbb{R}^d} |u^{\varepsilon}(t,x)|^2 dx + \varepsilon C_1 \int_0^t \int_{\mathbb{R}^d} |\nabla u^{\varepsilon}(t',x)|^2 dx dt'$$
$$\leq \frac{1}{2} \int_{\mathbb{R}^d} |u_0^{\varepsilon}(x)|^2 dx - \int_0^t \int_{\mathbb{R}^d} \int_0^{u^{\varepsilon}(t',x)} \sum_{i=1}^d D_{x_i} f_i(t',x,v) dv dx dt'.$$

This and (H3) imply (4).

Lemma 3.2. Under afore listed assumptions, for $|D^2u|^2 = \sum_{i,k=1}^d |\partial_{x_ix_k}u|^2$, a family of solutions $(u^{\varepsilon})_{\varepsilon}$ to (2)-(3) satisfies the following inequality

(6)
$$\varepsilon^2 \int_{\mathbb{R}^d} |\nabla u^{\varepsilon}(t,x)|^2 dx + \varepsilon^3 \int_0^t \int_{\mathbb{R}^d} |D^2 u^{\varepsilon}(t',x)|^2 dx dt' \le c,$$

for suitable c > 0, for every $t \in [0, T]$ and $\varepsilon < \varepsilon_0$.

Proof: In the sequel we will use the existence of different constants which indexes will indicate that they are new ones. As well, we will not write $\varepsilon < \varepsilon_0$ for appropriate ε_0 which can be changed. We differentiate (2) with respect to x_k and multiply the obtained expression by $\partial_{x_k} u^{\varepsilon}$. Then, summing expressions for k = 1, ..., d, using partial integration, as well as (H2), we obtain

$$\frac{1}{2} \int_{\mathbb{R}^d} \partial_t |\nabla u^{\varepsilon}|^2 dx - \sum_{k=1}^d \int_{\mathbb{R}^d} \nabla \partial_{x_k} u^{\varepsilon} \cdot (D_{x_k} f(t, x, u^{\varepsilon}) + \partial_u f \cdot \partial_{x_k} u^{\varepsilon}) dx$$
$$= -\varepsilon \sum_{k=1}^d \int_{\mathbb{R}^d} (\nabla \partial_{x_k} u^{\varepsilon})^T Db(\nabla u^{\varepsilon}) \nabla \partial_{x_k} u^{\varepsilon} dx \leq^{(\mathrm{H2})} -\varepsilon C_3 \sum_{k=1}^d \int_{\mathbb{R}^d} |\nabla \partial_{x_k} u^{\varepsilon}|^2 dx.$$

Now we integrate this over [0, t], use the Cauchy-Schwartz inequality, as well as the Young inequality (C_3 below is the same as above), $ab \leq \frac{C_3\varepsilon}{2}a^2 + \frac{C_6}{\varepsilon}b^2$, $a, b \in \mathbb{R}$. Then we multiply obtained inequality by ε^2 , use inequality $(a+b)^2 \leq 2a^2+2b^2$ and the consequence from (4) that $\varepsilon \int_0^t \int_{\mathbb{R}^d} |\nabla u(s, x)|^2 dx ds \leq C$, $t \in [0, T]$ in order to obtain

$$\frac{\varepsilon^2}{2} \int_{\mathbb{R}^d} |\nabla u^{\varepsilon}(t,x)|^2 dx + C_3 \frac{\varepsilon^3}{2} \int_{\mathbb{R}^d} \int_0^t |D^2 u^{\varepsilon}|^2 dx dt \le \varepsilon^2 C_9 \int_{\mathbb{R}^d} |\nabla u_0^{\varepsilon}|^2 dx dt' + \varepsilon C_{10} \int_0^t \int_{\mathbb{R}^d} \sum_{k=1}^d |D_{x_k} f(t',x,u^{\varepsilon}(t',x))|^2 dx dt' + C_{11} \|\partial_u f\|_{L^{\infty}(\mathbb{R}^+ \times \mathbb{R}^d \times \mathbb{R})}^2$$

with appropriate constants. Taking into account (H3), (6) follows from the last inequality. $\hfill \Box$

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4. The proof of the main theorem

To prove strong precompactness of the family $(u^{\varepsilon})_{\varepsilon}$ of solutions to (2-3), we use the averaging lemma proved in [3, Theorem 2.5]. We give its variant which is adapted to our purposes.

Theorem 4.1. Let $(h_n)_n \subset L^2_{loc}(\mathbb{R}^N \times \mathbb{R})$ be a sequence of solutions to the following transport equation

$$\operatorname{div}_{y}(F(y,\lambda)h_{n}(y,\lambda)) = \sum_{i=1}^{d} \partial_{\lambda}^{k_{i}} G_{n}^{i}(y,\lambda), \quad y \in \mathbb{R}^{N}, \quad \lambda \in \mathbb{R},$$

where flux $F = (F_1, ..., F_N) \in C(\mathbb{R}^d \times \mathbb{R})$, and families $(G_n^i)_n$, i = 1, ..., N, are strongly precompact in $H^{-1}(\mathbb{R}^N \times \mathbb{R})$. Furthermore, assume that the following non-degeneracy condition is fulfilled: For almost every $y \in \mathbb{R}^N$ and every $\xi \in S^{N-1}$ the mapping

$$\lambda \mapsto \sum_{k=1}^{N} F_k(y,\lambda)\xi_k$$

is not identically equal to zero on any set of positive Lebesgue measure.

Then for every $\rho \in C_0^{\infty}(\mathbb{R})$ the sequence $\left(\int_{\mathbb{R}} h_n(x,\lambda)\rho(\lambda)d\lambda\right)_n$ is strongly precompact in $L^1_{\text{loc}}(\mathbb{R}^d \times \mathbb{R})$.

Proof of the Theorem 2.1: Let $\eta \in C_0^{\infty}(\mathbb{R})$ and

$$h_{\varepsilon}(t, x, \lambda) = \begin{cases} 1, & \text{for } 0 < \lambda \le u^{\varepsilon}(t, x), \quad (t, x) \in \Pi, \\ -1, & \text{for } 0 > \lambda \ge u^{\varepsilon}(t, x), \quad (t, x) \in \Pi, \\ 0, & \text{otherwise,} \end{cases}$$

where $\Pi = (0,T) \times \mathbb{R}^d$. Let $\varphi \in C_0^{\infty}(\Pi)$. We rewrite (5) as

(7)
$$-\int_{\Pi\times\mathbb{R}} h_{\varepsilon}(t,x,\lambda)\eta'(\lambda)\varphi_{t}(t,x) d\lambda dx dt$$
$$-\sum_{i=1}^{d} \int_{\Pi\times\mathbb{R}} h_{\varepsilon}(t,x,\lambda)\partial_{\lambda}f_{i}(t,x,\lambda)\eta'(\lambda)\varphi_{x_{i}}(t,x) d\lambda dx dt$$
$$+\sum_{i=1}^{d} \int_{\Pi\times\mathbb{R}} h_{\varepsilon}(t,x,\lambda)\partial_{x_{i}\lambda}f_{i}(t,x,\lambda)\eta''(\lambda)\varphi(t,x)d\lambda dx dt$$
$$=-\int_{\Pi} \sum_{i=1}^{d} (\varepsilon b_{i}(\nabla u^{\varepsilon}) + \delta \partial_{x_{i}x_{i}}u^{\varepsilon})\eta'(u^{\varepsilon})\varphi_{x_{i}}(t,x)dx dt$$
$$-\sum_{i=1}^{d} \int_{\Pi} (\varepsilon b_{i}(\nabla u^{\varepsilon})u^{\varepsilon}_{x_{i}} + \delta u^{\varepsilon}_{x_{i}}\partial_{x_{i}x_{i}}u^{\varepsilon})\eta''(u^{\varepsilon})\varphi(t,x)dx dt$$

As in [5], we represent equation (7) as an equation in $\mathcal{D}'(\Pi \times \mathbb{R})$. With an abuse of notation (see notation in Section 2) we put $H_i^{\varepsilon}(t, x) = \varepsilon b_i(\nabla u^{\varepsilon}), \ \bar{H}_i^{\varepsilon}(t, x) =$ $\begin{array}{l} \delta\partial_{x_ix_i}u^{\varepsilon}, G_i^{\varepsilon}(t,x) = \varepsilon b_i(\nabla u^{\varepsilon})u_{x_i}^{\varepsilon}, \bar{G}_i^{\varepsilon}(t,x) = \delta u_{x_i}^{\varepsilon}\partial_{x_ix_i}u^{\varepsilon}, \text{ and note that the nets } \\ H_i^{\varepsilon}, \bar{H}_i^{\varepsilon}, G_i^{\varepsilon}(t,x), \bar{G}_i^{\varepsilon} \text{ are uniformly bounded in } L^1_{\text{loc}}(\Pi \times \mathbb{R}) \text{ (cf. (H1)-(H3) and } \\ \text{Lemmas 3.1-3.2). Let } \delta(\lambda - u) \text{ be a Dirac delta function defined by } \langle \delta(\lambda - u), \eta(\lambda) \rangle = \eta(u). \text{ Then } m_i^{\varepsilon} = \delta(\lambda - u^{\varepsilon})G_i^{\varepsilon}, k_i^{\varepsilon} = \delta(\lambda - u^{\varepsilon})\bar{G}_i^{\varepsilon}, \pi_i^{\varepsilon} = \delta(\lambda - u^{\varepsilon})H_i^{\varepsilon} \\ \text{and } \bar{\pi}_i^{\varepsilon} = \delta(\lambda - u^{\varepsilon})\bar{H}_i^{\varepsilon}, i = 1, ..., d, \ \varepsilon < 1, \text{ are defined as distributions in } \\ \mathcal{D}'(\Pi \times \mathbb{R}) \text{ via the following tensor products:} \end{array}$

(8)
$$\langle m_i^{\varepsilon}, \varphi \otimes \eta' \rangle = \int_{\Pi} G_i^{\varepsilon}(t, x) \varphi(t, x) \eta'(u^{\varepsilon}(t, x)) dx dt, \\ \langle k_i^{\varepsilon}, \varphi \otimes \eta' \rangle = \int_{\Pi} \overline{G}_i^{\varepsilon}(t, x) \varphi(t, x) \eta'(u^{\varepsilon}(t, x)) dx dt, \\ \langle \pi_i^{\varepsilon}, \varphi \otimes \eta' \rangle = \int_{\Pi} H_i^{\varepsilon}(t, x) \varphi(t, x) \eta'(u^{\varepsilon}(t, x)) dx dt, \\ \langle \overline{\pi}_i^{\varepsilon}, \varphi \otimes \eta' \rangle = \int_{\Pi} \overline{H}_i^{\varepsilon}(t, x) \varphi(t, x) \eta'(u^{\varepsilon}(t, x)) dx dt.$$

The mapping $\eta(\lambda) \mapsto \langle \delta(\lambda - u^{\varepsilon})G_i^{\varepsilon}(t, x), \eta(\lambda) \rangle = \langle \delta(\lambda - u^{\varepsilon})\varepsilon b_i(\nabla u^{\varepsilon})u_{x_i}^{\varepsilon}, \eta(\lambda) \rangle = \varepsilon u^{\varepsilon}b_i(\nabla u^{\varepsilon})\partial_x\eta(u^{\varepsilon}(t, x))$, with values in $\mathcal{D}'(\Pi)$, is continuous, so (8) holds and we can prove other identities in the same way. Thus, (7) can be rewritten as equation in $\mathcal{D}'(\Pi \times \mathbb{R})$ as follows

(9)
$$\partial_t h_{\varepsilon}(t, x, \lambda) + \sum_{i=1}^d \partial_{x_i} (h_{\varepsilon}(t, x, \lambda) \partial_{\lambda} f_i(t, x, \lambda)) = \sum_{i=1}^d \partial_{\lambda} (h_{\varepsilon}(t, x, \lambda) \partial_{x_i} f_i(t, x, \lambda)) + \sum_{i=1}^d (\partial_{x_i} (\pi_i^{\varepsilon} + \bar{\pi}_i^{\varepsilon}) + \partial_{\lambda} (m_i^{\varepsilon} + k_i^{\varepsilon})) .$$

Now we estimate terms on the right-hand side of (9). By Lemmas 3.1-3.2 and (H1) (as in [5]), we obtain the following results ((10) and (11)):

(10)
$$\pi_i^{\varepsilon} = \bar{g}_i^{\varepsilon} + \partial_{\lambda} g_i^{\varepsilon}, \quad \bar{\pi}_i^{\varepsilon} = \bar{p}_i^{\varepsilon} + \partial_{\lambda} p_i^{\varepsilon}, \quad i = 1, ..., d,$$

with $\bar{g}_i^{\varepsilon}, g_i^{\varepsilon} \to 0$ and $\bar{p}_i^{\varepsilon}, p_i^{\varepsilon} \to 0$ as $\varepsilon \to 0$ in $L^2(\Pi \times \mathbb{R})$;

(11) $(m_i^{\varepsilon})_{\varepsilon}, (k_i^{\varepsilon})_{\varepsilon}$ lie in a bounded set of $\mathcal{M}(\Pi \times \mathbb{R})$, for every i = 1, ..., d,

where $\mathcal{M}(\Pi \times \mathbb{R})$ stands for the space of bounded measures. The proof is technical(cf. [5]) and will be omitted. Consider now the remaining term on the right hand side of (9). Denote by $\Pi_i^{\varepsilon}(t, x, \lambda) = \partial_{\lambda}(h_{\varepsilon}(t, x, \lambda)\partial_{x_i}f_i(t, x, \lambda)),$ $(t, x, \lambda) \in \Pi \times \mathbb{R}, i = 1, ..., d$. Let $\theta(t, x, \lambda) \in C_0^{\infty}((0, T) \times \mathbb{R}^d \times \mathbb{R})$ and i = 1, ..., d. Then,

$$\begin{split} \langle \Pi_i^{\varepsilon}, \theta \rangle = & |\int_{\Pi \times \mathbb{R}} h_{\varepsilon}(t, x, \lambda) \partial_{x_i} f_i(t, x, \lambda) \theta_{\lambda}(t, x, \lambda) dt dx d\lambda| \\ & \leq \|\theta_{\lambda}\|_{C^0(\Pi \times \mathbb{R})} \int_{\mathrm{supp}\theta} |\partial_{\lambda} f_i(t, x, \lambda)| dt dx d\lambda \leq C \|\theta_{\lambda}\|_{C^0(\Pi \times \mathbb{R})}, \end{split}$$

where C is a constant depending only on the support of a test function θ . Thus, for every i = 1, ..., d the family $(\Pi_i^{\varepsilon})_{\varepsilon}$ lies in a locally bounded subset of the space of bounded measures $\mathcal{M}(\Pi \times \mathbb{R})$. Knowing that every sequence of measures bounded in $\mathcal{M}(\Pi \times \mathbb{R})$ is precompact in $H^{-1}(\Pi \times \mathbb{R})(\text{cf. [2] Theorem}$ 5), we can apply Theorem 4.1 for the net $(h_{\varepsilon})_{\varepsilon}$ and conclude that a subsequence $(h_k)_k$ of $(h_{\varepsilon})_{\varepsilon}$ satisfies

(12)
$$\left(\int_{-R}^{R} h_k(t, x, \lambda) d\lambda\right)_{k \in \mathbf{N}}$$
 is convergent in $L^1_{\text{loc}}(\mathbb{R}^+ \times \mathbb{R}^d)$,

for every $R \in \mathbf{N}$. Furthermore,

(13)
$$\left| u^{\varepsilon} - \int_{-R}^{R} h_{\varepsilon}(t, x, \lambda) d\lambda \right| = \left| \int_{\lambda} h_{\varepsilon}(t, x, \lambda) d\lambda - \int_{-R}^{R} h_{\varepsilon}(t, x, \lambda) d\lambda \right|$$
$$= \left| \int_{R}^{\infty} h_{\varepsilon}(t, x, \lambda) d\lambda + \int_{-\infty}^{-R} h_{\varepsilon}(t, x, \lambda) d\lambda \right|$$
$$= H(u^{\varepsilon} - R)(u^{\varepsilon} - R) + H(-u^{\varepsilon} - R)(-u^{\varepsilon} - R).$$

Thus by Lemma 3.1, we have that there exists constant $K_1 > 0$, so that

(14)
$$\int_0^t \int_{\mathbb{R}} [H(u^{\varepsilon} - R)(u^{\varepsilon} - R) + H(-u^{\varepsilon} - R)(-u^{\varepsilon} - R)] dx dt \\ \leq \int_{|u^{\varepsilon}| > R} |u^{\varepsilon}| dx dt \leq \frac{1}{R} \int_0^t \int_x |u^{\varepsilon}|^2 dx dt \leq \frac{K_1}{R},$$

since $\int_{|u^{\varepsilon}|>R} R|u^{\varepsilon}|dxdt \leq \int_{|u^{\varepsilon}|>R} |u^{\varepsilon}|^2 dxdt < \tilde{K}_1$. Therefore, from (13) and (14) it follows

(15)
$$\int_{0}^{t} \int_{\mathbb{R}} \left| u^{\varepsilon} - \int_{-R}^{R} h_{\varepsilon}(t, x, \lambda) d\lambda \right| dt dx \leq \frac{K_{1}}{R}$$

Now by (15) it is easy to prove that $(u^k)_k$ (where the indexing is taken from (12)) is a Cauchy sequence in $L^1_{\text{loc}}(\Pi)$. Indeed, for every compact set $K \subset \subset \Pi$, we have

$$\begin{split} &\int_{K} |u^{k_{1}} - u^{k_{2}}| dx dt \\ &\leq \int_{K} \left| u^{k_{1}} - \int_{-R}^{R} h_{k_{1}}(t,x,\lambda) d\lambda \right| dx dt + \int_{K} \left| u^{k_{2}} - \int_{-R}^{R} h_{k_{2}}(t,x,\lambda) d\lambda \right| dx dt \\ &+ \int_{K} \left| \int_{-R}^{R} h_{k_{1}}(t,x,\lambda) d\lambda - \int_{-R}^{R} h_{k_{2}}(t,x,\lambda) d\lambda \right| dx dt \leq \frac{2K_{1}}{R} + \gamma(k_{1},k_{2}), \end{split}$$

where $\frac{2K_1}{R}$ appears due to (15), and γ is a function tending to zero as $k_i \to \infty$, i = 1, 2, because $(h_k)_k$ is convergent in $L^1_{\text{loc}}(\Pi \times \mathbb{R})$. Thus, we see that the subsequence $(u^k)_k$ of $(u^{\varepsilon})_{\varepsilon}$ is the Cauchy sequence in $L^1_{\text{loc}}(\Pi)$. This implies that the family $(u^{\varepsilon})_{\varepsilon}$ is precompact in $L^1_{\text{loc}}(\Pi)$.

Remark 4.1. Notice that if $\delta = o(\varepsilon^2)$, $\varepsilon \to 0$, then $(u^k)_k$ tends to a unique entropy solution to (1). The proof is analogous to the one from [6].

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