

Shock formation example

The pde and initial condition are given by

$$u_t + u u_x = 0, \quad -\infty < x < \infty, \quad t > 0, \quad \text{with } u(x, 0) = 1/(1+x^2).$$

Using the method of characteristics, the solution may be written in the form

$$u = 1/(1+\tau^2) \quad \text{with } x = \tau + t/(1+\tau^2) \quad \text{where } -\infty < \tau < \infty.$$

Observing that the equation for the characteristics can be written in the form $\tau = x - u t$, allows the solution to be written in the form

$$u = 1/[1 + (x - u t)^2] \iff t^2 u^3 - 2x t u^2 + (1 + x^2) u - 1 = 0.$$

The only real solution to the cubic is given by

$$u(x, t) = 2x/(3t) + \sqrt[3]{-\beta + \sqrt{\beta^2 + \alpha^3}} + \sqrt[3]{-\beta - \sqrt{\beta^2 + \alpha^3}},$$

where

$$\alpha \equiv (3 - x^2)/(9t^2) \quad \text{and} \quad \beta \equiv [2x(x^2 + 9) - 27t]/(54t^3).$$

The space-time coordinates of first shock formation are $(x, t) = (\sqrt{3}, 8\sqrt{3}/9)$.

Below, the solution is shown at $t = 0, 0.5, 1.0$ and $8\sqrt{3}/9$, respectively.

