

RELAXATION APPROXIMATION OF SOME INITIAL-BOUNDARY VALUE PROBLEM FOR P-SYSTEMS *

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Abstract. We consider the Suliciu model which is a relaxation approximation of the p -system. In the case of the Dirichlet boundary condition we prove that the local smooth solution of the p -system is the zero limit of the Suliciu model solutions.

Key words. Zero relaxation limit, p -system, Suliciu model, boundary conditions.

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1. Introduction

We study a relaxation approximation of the following p -system

$$\begin{cases} \partial_t u_1 - \partial_x u_2 = 0, \\ \partial_t u_2 - \partial_x p(u_1) = 0. \end{cases} \quad (1.1)$$

For the viscoelastic case, Suliciu introduces in [19] the following approximation

$$\begin{cases} \partial_t u_1 - \partial_x u_2 = 0, \\ \partial_t u_2 - \partial_x v = 0, \\ \partial_t v - \mu \partial_x u_2 = \frac{1}{\varepsilon} (p(u_1) - v), \end{cases} \quad (1.2)$$

where ε and μ are positive.

The aim of this paper is to prove convergence results for the initial-boundary value problem when the relaxation coefficient ε tends to zero.

Under the classical assumption

$$\forall \xi \in \mathbb{R}, p'(\xi) > 0, \quad (1.3)$$

the p -system is strictly hyperbolic with eigenvalues

$$\lambda_1(u_1) = -\sqrt{p'(u_1)} < \lambda_2(u_1) = \sqrt{p'(u_1)}. \quad (1.4)$$

The semi-linear approximation system (1.2) is strictly hyperbolic with 3 constant eigenvalues

$$\mu_1 = -\sqrt{\mu} < \mu_2 = 0 < \mu_3 = \sqrt{\mu}. \quad (1.5)$$

In all the paper we assume that μ is chosen great enough so that the subcharacteristic-type condition holds

$$\mu > p'(u_1) \quad (1.6)$$

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for all the values of u_1 under consideration.

Formally, when ε tends to zero, the behaviour of the solution $w^\varepsilon = (u^\varepsilon, v^\varepsilon) = ((u_1^\varepsilon, u_2^\varepsilon), v^\varepsilon)$ for the relaxation system (1.2) is the following: $p(u_1^\varepsilon) - v^\varepsilon$ tends to zero, so that u^ε tends to a solution $u = (u_1, u_2)$ of the p-system (1.1).

Recent papers are devoted to the zero relaxation limit in the case of the Cauchy problem. In [22] Wen-An Yong establishes a general framework to study the strong convergence for the smooth solutions. This convergence result is obtained describing the boundary layer which appears at $t=0$. We can apply Yong's tools for the Suliciu approximation

$$\begin{cases} \partial_t u_1^\varepsilon - \partial_x u_2^\varepsilon = 0, \\ \partial_t u_2^\varepsilon - \partial_x v^\varepsilon = 0, \\ \partial_t v^\varepsilon - \mu \partial_x u_2^\varepsilon = \frac{1}{\varepsilon} (p(u_1^\varepsilon) - v^\varepsilon), \end{cases} \quad (1.7)$$

for $(t, x) \in \mathbb{R}^+ \times \mathbb{R}$, with the smooth initial data:

$$w^\varepsilon(0, x) = w_0(x), x \in \mathbb{R}. \quad (1.8)$$

We give more details about this question in the annex at the end of this paper.

Since the lifespan for a smooth solution u of the Cauchy problem for the p-system is generally finite (see [12]), the strong convergence of the solution u^ε to u can only be obtained locally in time. Nevertheless, under the assumption

$$\forall \xi \in \mathbb{R}, p'(\xi) \leq \Gamma < \mu, \quad (1.9)$$

if w_0 is smooth, the solution for the semi-linear Cauchy problem (1.7)-(1.8) is global and smooth. In this case, the question is: what about the global convergence ?

Under further additional assumptions (in particular $p'(\xi) \geq \gamma > 0$) the weak convergence to a global weak solution of the p-system is obtained by Tzavaras in [21] using the compactness methods of [17].

Other convergence results in some particular cases can be found in [8] and [10].

For other connected papers see also [13, 16, 20]...

In this paper we study the zero relaxation limit for the initial-boundary value problem. To our knowledge general convergence results are not available for hyperbolic relaxation systems in domains with boundary in the literature. A special well investigated problem is the semi-linear relaxation approximation to the boundary value problem for a scalar quasilinear equation, see [11, 15, 9, 14], and [5, 1] for related numerical considerations.

A first example of convergence result for a particular p-system (1.1) is obtained in [4]. In that paper the p-system is the one-dimensionnal Kerr model, so p is the inverse function of $\xi \mapsto (1 + \xi^2)\xi$. The relaxation approximation is given by the Kerr-Debye model which is the following quasilinear hyperbolic system

$$\begin{cases} \partial_t u_1^\varepsilon - \partial_x u_2^\varepsilon = 0, \\ \partial_t u_2^\varepsilon - \partial_x ((1 + v^\varepsilon)^{-1} u_1^\varepsilon) = 0, \\ \partial_t v^\varepsilon = \frac{1}{\varepsilon} ((1 + v^\varepsilon)^{-2} (u_1^\varepsilon)^2 - v^\varepsilon). \end{cases}$$

For these two models we consider the ingoing wave boundary condition. In the case of the smooth solutions we obtained a local strong convergence result. The main tool of the proof is the use of the entropic variables as proposed in [7]. In these variables, the system is symmetrized and the equilibrium manifold is linearized.

Here we study the zero relaxation limit for the Suliciu approximation

$$\begin{cases} \partial_t u_1^\varepsilon - \partial_x u_2^\varepsilon = 0, \\ \partial_t u_2^\varepsilon - \partial_x v^\varepsilon = 0, \\ \partial_t v^\varepsilon - \mu \partial_x u_2^\varepsilon = \frac{1}{\varepsilon} (p(u_1^\varepsilon) - v^\varepsilon), \end{cases} \quad (1.10)$$

for $(t, x) \in \mathbb{R}^+ \times \mathbb{R}^+$, with the null initial data

$$w^\varepsilon(0, x) = 0, x \in \mathbb{R}^+, \quad (1.11)$$

and with the Dirichlet boundary condition

$$u_2^\varepsilon(t, 0) = \varphi(t), t \in \mathbb{R}^+. \quad (1.12)$$

For the null initial data to be in equilibrium we assume that $p(0) = 0$. We prove the strong convergence of u^ε to the smooth solution of the initial-boundary value problem for the p-system

$$\begin{cases} \partial_t u_1 - \partial_x u_2 = 0, \\ \partial_t u_2 - \partial_x p(u_1) = 0, \end{cases} \quad (1.13)$$

for $(t, x) \in \mathbb{R}^+ \times \mathbb{R}^+$, with the initial-boundary conditions

$$u(0, x) = 0, x \in \mathbb{R}^+, \quad (1.14)$$

$$u_2(t, 0) = \varphi(t), t \in \mathbb{R}^+. \quad (1.15)$$

2. Main Results

Let us specify the assumptions on the source term φ in the boundary condition (1.12) or (1.15). In order to simplify we chose φ smooth enough on \mathbb{R} and such that $\text{supp } \varphi \subset [0, b]$, with $b > 0$. In this case the boundary conditions and the null initial data (1.11) and (1.14) match each other so both initial-boundary value problem (1.10)-(1.11)-(1.12) and (1.13)-(1.14)-(1.15) admit local smooth solutions.

First we consider the solutions for the second problem (1.13)-(1.14)-(1.15) and using the methods of [12] we establish that the lifespan T^* is generally finite with formation of shock waves.

THEOREM 2.1. *Assume the property (1.3). Let $\varphi \in C^\infty(\mathbb{R})$ with $\text{supp } \varphi \subset [0, b]$, $b > 0$, $\varphi \neq 0$. Let g the function defined by*

$$g(\xi) = \int_0^\xi \sqrt{p'(s)} ds.$$

We assume that

$$p'' \text{ does not vanish on the interval } g^{-1}(-\varphi(\mathbb{R})). \quad (2.1)$$

Then the local smooth solution of (1.13)-(1.14)-(1.15) exhibits a shock wave at the time $T^* < +\infty$ and we have

$$\|u\|_{L^\infty([0, T^*] \times \mathbb{R}^+)} \leq C \|\varphi\|_{L^\infty(\mathbb{R})}. \quad (2.2)$$

We now investigate the smooth solutions of the initial-boundary value problem (1.10)-(1.11)-(1.12) for a fixed $\varepsilon > 0$. The system is semi-linear strictly hyperbolic and the boundary $\{x=0\}$ is characteristic. It is easy to prove that the local smooth solution w exists and, if the lifespan T_ε^* is finite, we have

$$\|w\|_{L^\infty([0, T_\varepsilon^*] \times \mathbb{R}^+)} = +\infty \quad (2.3)$$

(for general semi-linear hyperbolic systems, see [18]).

If we assume that p is globally lipschitz we establish that the smooth solutions are global.

THEOREM 2.2. *Assume the properties (1.3) and (1.9). Let $\varphi \in H^3(\mathbb{R})$ with $\text{supp } \varphi \subset \mathbb{R}^+$. Then the solution of (1.10)-(1.11)-(1.12) is global and*

$$w \in \mathcal{C}^0(\mathbb{R}^+; H^1(\mathbb{R})), \partial_t w \in \mathcal{C}^0(\mathbb{R}^+; L^2(\mathbb{R})). \quad (2.4)$$

Finally, let us describe the convergence result.

THEOREM 2.3. *We suppose (1.3). Let $\varphi \in H^3(\mathbb{R})$ with $\text{supp } \varphi \subset \mathbb{R}^+$. We consider a smooth solution $u = (u_1^0, u_2^0)$ of (1.13)-(1.14)-(1.15) defined on $[0, T^*]$. We suppose that*

$$\mu > \sup_{(t,x) \in [0, T^*] \times \mathbb{R}^+} p'(u_1^0(t, x)). \quad (2.5)$$

Let $T < T^$. For ε small enough, the relaxation problem (1.10)-(1.11)-(1.12) admits a solution $w^\varepsilon = (u^\varepsilon, v^\varepsilon)$ defined on $[0, T]$ such that*

$$u^\varepsilon = u^0 + \varepsilon u_\varepsilon^1,$$

and there exists a constant K such that

$$\|u_\varepsilon^1\|_{L^\infty(0, T; H^1(\mathbb{R}^+))} + \|\partial_t u_\varepsilon^1\|_{L^\infty(0, T; L^2(\mathbb{R}^+))} \leq K. \quad (2.6)$$

In this result we can remark that no boundary layer appears in the time variable because the null initial data belongs to the equilibrium manifold $\mathcal{V} = \{v = p(u_1)\}$. For the space variable, we have the same boundary condition for both systems, so no space boundary layer appears.

To prove Theorem 2.3 we don't use the method in [4]: as observed in [7], with the entropic variables, we lose the semi-linear character of the system (1.10). We prefer write the following expansion of w^ε

$$w^\varepsilon = w^0 + \varepsilon w_\varepsilon^1 = ((u_1^0, u_2^0), p(u_1^0)) + \varepsilon w_\varepsilon^1$$

so that the rest term w_ε^1 satisfies a semi-linear hyperbolic system. In order to estimate w_ε^1 , we use the conservative-dissipative variables introduced in [2]. With these variables the system is symmetrized and its semi-linear character is preserved. Furthermore by this method we obtain a more precise result : for ε small enough the lifespan T_ε^* is greater than the lifespan T^* of the limit system solution and the convergence is proved on all compact subset of $[0, T^*]$.

3. Proof of Theorem 2.1

We use the methods proposed by Majda in [12] for the Cauchy problem. We denote by l and r the left and right Riemann invariants of the system (1.1):

$$\begin{cases} l = \frac{1}{2}(u_2 + g(u_1)), \\ r = \frac{1}{2}(u_2 - g(u_1)). \end{cases}$$

These variables define a diffeomorphism which inverse is given by

$$\begin{cases} u_1 = g^{-1}(l - r), \\ u_2 = l + r. \end{cases}$$

These invariants (l, r) satisfy the diagonal system

$$\begin{cases} \partial_t l - \nu(l - r) \partial_x l = 0, \\ \partial_t r + \nu(l - r) \partial_x r = 0, \\ l(0, x) = r(0, x) = 0, x > 0, \\ (l + r)(t, 0) = \varphi(t), t > 0, \end{cases} \quad (3.1)$$

where $\nu(l - r) = \sqrt{p'(g^{-1}(l - r))}$. The smooth solution of (3.1) is $(0, r)$ where r is the solution of the scalar equation

$$\begin{cases} \partial_t r + \nu(-r) \partial_x r = 0, \\ r(0, x) = 0, x > 0, \\ r(t, 0) = \varphi(t), t > 0. \end{cases} \quad (3.2)$$

Under the assumptions (1.3) and (2.1) we will prove that the lifespan T^* of the solution of the problem (3.2) is finite and that this solution exhibits shock waves in T^* .

For solving (3.2) we can use the method of characteristics. The function r is constant on the characteristic curves which are the straight lines $t = T + \frac{1}{\nu(-\varphi(T))}x$, $T \in \mathbb{R}$.

Denoting $\alpha(s) = \frac{1}{\nu(-s)}$ we obtain then that

$$r(T, 0) = \varphi(T) = r(T + \alpha(\varphi(T))x, x).$$

Let us introduce the mapping

$$(T, X) \mapsto \Phi(T, X) = (t, x) = (T + \alpha(\varphi(T))X, X).$$

This map is a diffeomorphism for $X < \bar{X}$ with

$$\bar{X} = \left[\max_{T \in [0, b]} -\frac{d}{dT} \alpha(\varphi(T)) \right]^{-1}.$$

Under assumption (2.1) we have $0 < \bar{X} < +\infty$ and we have

$$\|r\|_{L^\infty(\mathbb{R}^+ \times [0, \bar{X}])} \leq \|\varphi\|_{L^\infty(\mathbb{R})}.$$

The characteristic curves through $(0,0)$ and $(b,0)$ cut the straight line $\{x = \bar{X}\}$ at times

$$T_1 = \sqrt{p'(0)^{-1}} \bar{X} \text{ and } T_2 = b + \sqrt{p'(0)^{-1}} \bar{X} \text{ so } T^* \in [T_1, T_2].$$

4. Proof of Theorem 2.2

In this section $\varepsilon > 0$ and $\mu > 0$ are fixed. We rewrite system (1.10)

$$\partial_t w + A \partial_x w = h(w)$$

where

$$A = \begin{pmatrix} 0 & -1 & 0 \\ 0 & 0 & -1 \\ 0 & -\mu & 0 \end{pmatrix} \text{ and } h(w) = \begin{pmatrix} 0 \\ 0 \\ \frac{1}{\varepsilon}(p(u_1) - v) \end{pmatrix}$$

and by (1.3) and (1.9) p is globally lipschitz. As zero is an eigenvalue of the matrix A , the boundary $\{x=0\}$ is characteristic, so for completeness we give the proof of the global existence. Using (2.3) it is sufficient to prove that the solution w is bounded on any domain $[0, T] \times \mathbb{R}^+$. In a first step we lift the boundary condition (1.12). We set $\omega(t, x) = \varphi(t)\eta(x)$ where η is a smooth function compactly supported with $\eta(0) = 1$. We replace u_2 by $u_2 - \omega$ and we obtain the following initial-boundary value problem

$$\begin{cases} \partial_t w + A \partial_x w = h(w) + \begin{pmatrix} \partial_x \omega \\ -\partial_t \omega \\ \mu \partial_x \omega \end{pmatrix}, \\ w(0, x) = 0, x \in \mathbb{R}^+, \\ u_2(t, 0) = 0, t \in \mathbb{R}^+. \end{cases} \quad (4.1)$$

We diagonalize the matrix A by the matrix P : $w = PW$ with

$$P = \begin{pmatrix} 1 & 1 & 1 \\ \sqrt{\mu} & 0 & -\sqrt{\mu} \\ \mu & 0 & \mu \end{pmatrix}.$$

We obtain

$$\begin{cases} \partial_t W + \begin{pmatrix} -\sqrt{\mu} & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \sqrt{\mu} \end{pmatrix} \partial_x W = H(W) + \Phi, \\ W(0, x) = 0, x \in \mathbb{R}^+, \\ W_1(t, 0) - W_3(t, 0) = 0, t \in \mathbb{R}^+. \end{cases} \quad (4.2)$$

We have $H(W) = P^{-1}h(PW)$ so H is globally lipschitz

$$\exists K > 0, |\partial_W H| \leq K. \quad (4.3)$$

In addition, Φ is given by

$$\Phi = P^{-1} \begin{pmatrix} \partial_x \omega \\ -\partial_t \omega \\ \mu \partial_x \omega \end{pmatrix}.$$

We denote by T^* the lifespan of the solution W for system (4.2) and we assume that $T^* < +\infty$. We will prove that $\|W\|_{L^\infty([0, T^*] \times \mathbb{R}^+)} < +\infty$ so that by (2.3) we obtain a contradiction.

L^2 estimate

We take the inner product of the first equation in (4.2) by W and we obtain

$$\frac{1}{2} \frac{d}{dt} \|W\|_{L^2(\mathbb{R}^+)}^2 + \int_{\mathbb{R}^+} \sqrt{\mu} (-W_1 \partial_x W_1 + W_3 \partial_x W_3) dx = \int_{\mathbb{R}^+} H(W) W dx + \int_{\mathbb{R}^+} \Phi W dx.$$

Using the third equation in (4.2) and (4.3) we obtain

$$\frac{1}{2} \frac{d}{dt} \|W\|_{L^2(\mathbb{R}^+)}^2 \leq C(1 + \|W\|_{L^2(\mathbb{R}^+)}^2). \quad (4.4)$$

H^1 estimate

We derivate system (4.2) with respect to t and with similar computations we obtain that

$$\frac{1}{2} \frac{d}{dt} \|\partial_t W\|_{L^2(\mathbb{R}^+)}^2 \leq C(1 + \|\partial_t W\|_{L^2(\mathbb{R}^+)}^2). \quad (4.5)$$

By Gronwall lemma we obtain from (4.4) and (4.5) that

$$\|W\|_{L^\infty([0, T^*]; L^2(\mathbb{R}^+))} + \|\partial_t W\|_{L^\infty([0, T^*]; L^2(\mathbb{R}^+))} \leq C(T^*). \quad (4.6)$$

So using the first equation in (4.2) we have

$$\|\partial_x W_1\|_{L^\infty([0, T^*]; L^2(\mathbb{R}^+))} + \|\partial_x W_3\|_{L^\infty([0, T^*]; L^2(\mathbb{R}^+))} \leq C(T^*), \quad (4.7)$$

In addition we have

$$\partial_t \partial_x W_2 - \partial_{W_2} H_2(W) \partial_x W_2 = \mathcal{H}(t, x),$$

where

$$\mathcal{H} = \partial_{W_1} H_2(W) \partial_x W_1 + \partial_{W_3} H_2(W) \partial_x W_3 + \partial_x \Phi_2.$$

By (4.3) and (4.7) we have

$$\|\mathcal{H}\|_{L^\infty([0, T^*]; L^2(\mathbb{R}^+))} \leq C(T^*),$$

and since

$$\partial_x W_2(t, x) = \int_0^t \left(\exp \int_s^t \partial_{W_2} H_2(W(\tau, x)) d\tau \right) \mathcal{H}(s, x) ds,$$

we conclude that

$$\|\partial_x W_2\|_{L^\infty([0, T^*]; L^2(\mathbb{R}^+))} \leq C(T^*).$$

By Sobolev injections we can apply the continuation principle and we conclude the proof of Theorem 2.2.

5. Proof of Theorem 2.3

We denote by T^* the lifespan of the smooth solution $u^0 = (u_1^0, u_2^0)$ of system (1.13)-(1.14)-(1.15). Since the boundary data φ belongs to $H^3(\mathbb{R})$ we have

$$\partial_t^i u^0 \in C^0([0, T^*]; H^{3-i}(\mathbb{R}^+)), \quad i = 0, 1, 2, 3. \quad (5.1)$$

We define the profile w^0 by

$$w^0 = (u^0, v^0) = ((u_1^0, u_2^0), p(u_1^0)). \quad (5.2)$$

We denote

$$\gamma(t, x) = p'(u_1^0(t, x)), \quad t < T^*, x > 0, \quad (5.3)$$

$$\Gamma = \sup_{(t, x) \in [0, T^*] \times \mathbb{R}^+} \gamma(t, x), \quad (5.4)$$

and by (2.2), $\Gamma < +\infty$. We fix μ such that

$$\mu > \Gamma. \quad (5.5)$$

We will construct the solution w^ε of the relaxation problem (1.10)-(1.11)-(1.12) writing

$$w^\varepsilon = w^0 + \varepsilon \begin{pmatrix} 0 \\ 0 \\ v^1 \end{pmatrix} + \varepsilon r, \quad (5.6)$$

where

$$v^1 = -\partial_t v^0 + \mu \partial_x u_2^0, \quad (5.7)$$

so that r satisfies the following system

$$\begin{cases} \partial_t r_1 - \partial_x r_2 = 0, \\ \partial_t r_2 - \partial_x r_3 = \partial_x v^1, \\ \partial_t r_3 - \mu \partial_x r_2 = \frac{1}{\varepsilon} (p'(u_1^0) r_1 - r_3) + F(t, x, \varepsilon r_1) (r_1)^2 - \partial_t v^1, \end{cases} \quad (5.8)$$

for $(t, x) \in [0, T^*] \times \mathbb{R}^+$, with the initial-boundary conditions

$$\begin{cases} r(0, x) = 0, x \in \mathbb{R}^+, \\ r_2(t, 0) = 0, 0 \leq t < T^*. \end{cases} \quad (5.9)$$

The function F is defined by

$$F(t, x, \xi) = \int_0^1 (1-s) p''(u_1^0(t, x) + s\xi) ds. \quad (5.10)$$

First step: we want to construct a suitable symmetrization for system (5.8). We denote by A and B the matrices

$$A = \begin{pmatrix} 0 & -1 & 0 \\ 0 & 0 & -1 \\ 0 & -\mu & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ \gamma(t, x) & 0 & -1 \end{pmatrix}.$$

With this object, we will use the conservative-dissipative form introduced in [2]. We first need a symmetric positive definite matrix A_0 such that AA_0 is a symmetric matrix, and such that

$$BA_0 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -d \end{pmatrix} \text{ with } d > 0.$$

Following [7], such a matrix can be constructed using the entropic variables. For the special case of the Suliciu model we have

$$A_0(t, x) = \begin{pmatrix} (\gamma(t, x))^{-1} & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & \mu \end{pmatrix} = \begin{pmatrix} A_{0,11} & A_{0,12} \\ A_{0,21} & A_{0,22} \end{pmatrix}.$$

We obtain

$$AA_0 = \begin{pmatrix} 0 & -1 & 0 \\ -1 & 0 & -\mu \\ 0 & -\mu & 0 \end{pmatrix}, \quad BA_0 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \gamma - \mu \end{pmatrix},$$

and we remark that with (5.5), we have $\mu - \gamma \geq \mu - \Gamma > 0$. Finally we can apply Proposition 2.7 in [2]: the conservative-dissipative variables ρ is defined by $\rho = P(t, x)r$ with

$$P(t, x) = \begin{pmatrix} (A_{0,11})^{-\frac{1}{2}} & 0 \\ ((A_0^{-1})_{22})^{-\frac{1}{2}}(A_0^{-1})_{21} & ((A_0^{-1})_{22})^{\frac{1}{2}} \end{pmatrix} = \begin{pmatrix} \gamma^{\frac{1}{2}} & 0 & 0 \\ 0 & 1 & 0 \\ -\gamma(\mu - \gamma)^{-\frac{1}{2}} & 0 & (\mu - \gamma)^{-\frac{1}{2}} \end{pmatrix}.$$

In these variables, system (5.8) is equivalent to

$$\partial_t \rho + A_1 \partial_x \rho + L \rho = -\frac{1}{\varepsilon} \begin{pmatrix} 0 \\ 0 \\ \rho_3 \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ F_1(t, x, \varepsilon \rho_1) \rho_1^2 \end{pmatrix} + H, \quad (5.11)$$

for $(t, x) \in [0, T^*] \times \mathbb{R}^+$, with the initial-boundary conditions

$$\rho(0, x) = 0 \text{ for } x \in \mathbb{R}^+ \text{ and } \rho_2(t, 0) = 0 \text{ for } t \in [0, T^*]. \quad (5.12)$$

The matrix $A_1 = PAP^{-1}$ is symmetric

$$A_1(t, x) = \begin{pmatrix} 0 & -\gamma^{\frac{1}{2}} & 0 \\ -\gamma^{\frac{1}{2}} & 0 & -(\mu - \gamma)^{\frac{1}{2}} \\ 0 & -(\mu - \gamma)^{\frac{1}{2}} & 0 \end{pmatrix}.$$

The matrix L is given by $L(t, x) = P \partial_t P^{-1} + PA \partial_x P^{-1}$. In addition, F_1 and H are given by

$$F_1(t, x, \xi) = \gamma^{-1}(\mu - \gamma)^{-\frac{1}{2}} F(t, x, \gamma^{-\frac{1}{2}} \xi), \quad (5.13)$$

$$H(t, x) = \begin{pmatrix} 0 \\ \partial_x v^1 \\ -(\mu - \gamma)^{-\frac{1}{2}} \partial_t v^1 \end{pmatrix}.$$

From (5.1) we have

$$\partial_t^i \gamma \in \mathcal{C}^0([0, T^*]; H^{3-i}(\mathbb{R}^+)), i = 0, 1, 2, 3, \quad (5.14)$$

and using (2.2) there exists $\alpha > 0$ such that

$$\gamma(t, x) \geq \alpha \text{ for } (t, x) \in [0, T^*] \times \mathbb{R}^+. \quad (5.15)$$

Using (5.14), (5.15) and (5.5) we have

$$A_1, \partial_t A_1, \partial_x A_1 \in \mathcal{C}^0([0, T^*]; L^\infty(\mathbb{R}^+)), \quad (5.16)$$

$$L, \partial_t L, \partial_x L \in \mathcal{C}^0([0, T^*]; L^\infty(\mathbb{R}^+)). \quad (5.17)$$

Using (5.1) and (5.7) we have

$$\partial_t^i H \in \mathcal{C}^0([0, T^*]; H^{1-i}(\mathbb{R}^+)), i = 0, 1. \quad (5.18)$$

We recall that by (5.10) and (5.13) we have

$$F_1(t, x, \xi) = \gamma^{-1}(t, x) (\mu - \gamma(t, x))^{-\frac{1}{2}} \int_0^1 (1-s) p''(u_1^0(t, x) + s \gamma^{-\frac{1}{2}}(t, x) \xi) ds,$$

so, by (5.14), (5.15) and (5.5) we have

$$F_1, \partial_t F_1, \partial_x F_1, \partial_\xi F_1 \in \mathcal{C}^0([0, T^*]; L^\infty(\mathbb{R}^+ \times [-1, 1])). \quad (5.19)$$

Now we fix $T < T^*$ and we introduce T_ε defined by

$$T_\varepsilon = \sup \left\{ t \leq T, \|\rho\|_{L^\infty([0, t] \times \mathbb{R}^+)} \leq \frac{1}{\varepsilon} \right\}. \quad (5.20)$$

We will prove that, for ε small enough, $T_\varepsilon = T$ and that there exists K such that for all ε small enough,

$$\|\rho\|_{L^\infty([0, T]; H^1(\mathbb{R}^+))} + \|\partial_t \rho\|_{L^\infty([0, T]; L^2(\mathbb{R}^+))} \leq K. \quad (5.21)$$

First, by variational methods, we obtain L^2 -estimates on ρ and $\partial_t \rho$. To obtain L^2 -estimates on $\partial_x \rho$ we use the equations taking into account that the boundary $\{x=0\}$ is characteristic.

Second step: variational estimates

We take the inner product of system (5.11) by ρ and we obtain that

$$\begin{aligned} \frac{1}{2} \frac{d}{dt} \|\rho\|_{L^2(\mathbb{R}^+)}^2 + \int_{\mathbb{R}^+} A_1 \partial_x \rho \cdot \rho dx + \int_{\mathbb{R}^+} L \rho \cdot \rho dx + \frac{1}{\varepsilon} \int_{\mathbb{R}^+} \rho_3^2 dx = \int_{\mathbb{R}^+} F_1(t, x, \varepsilon \rho_1) \rho_1^2 \rho_3 \\ + \int_{\mathbb{R}^+} H \cdot \rho dx. \end{aligned}$$

Using (5.12) we obtain that

$$\int_{\mathbb{R}^+} A_1 \partial_x \rho \cdot \rho dx = -\frac{1}{2} \int_{\mathbb{R}^+} (\partial_x A_1) \rho \cdot \rho dx.$$

With the estimates (5.16),..., (5.19) and since $\varepsilon|\rho| \leq 1$ on $[0, T_\varepsilon] \times \mathbb{R}^+$, there exists a constant $C > 0$ such that, for $t \leq T_\varepsilon$,

$$\frac{1}{2} \frac{d}{dt} \|\rho\|_{L^2(\mathbb{R}^+)}^2 + \frac{1}{\varepsilon} \int_{\mathbb{R}^+} \rho_3^2 dx \leq C(1 + \|\rho\|_{L^2(\mathbb{R}^+)}^2 + \|\rho_1\|_{L^\infty(\mathbb{R}^+)} \|\rho_1\|_{L^2(\mathbb{R}^+)} \|\rho_3\|_{L^2(\mathbb{R}^+)}).$$

Therefore we obtain that for $t \leq T_\varepsilon$,

$$\frac{d}{dt} \|\rho\|_{L^2(\mathbb{R}^+)}^2 + \frac{1}{\varepsilon} \int_{\mathbb{R}^+} \rho_3^2 dx \leq C(1 + \|\rho\|_{L^2(\mathbb{R}^+)}^2 + \varepsilon \|\rho_1\|_{L^\infty(\mathbb{R}^+)}^2 \|\rho_1\|_{L^2(\mathbb{R}^+)}^2). \quad (5.22)$$

We can derivate (5.11)-(5.12) with respect to t

$$\begin{aligned} \partial_t \partial_t \rho + A_1 \partial_x \partial_t \rho + L \partial_t \rho + \frac{1}{\varepsilon} \begin{pmatrix} 0 \\ 0 \\ \partial_t \rho_3 \end{pmatrix} &= -\partial_t A_1 \partial_x \rho - \partial_t L \rho + \begin{pmatrix} 0 \\ 0 \\ \partial_t F_1(t, x, \varepsilon \rho_1) \rho_1^2 \end{pmatrix} \\ &+ \begin{pmatrix} 0 \\ 0 \\ \varepsilon \partial_\xi F_1(t, x, \varepsilon \rho_1) \partial_t \rho_1 \rho_1^2 \end{pmatrix} + \begin{pmatrix} 0 \\ 0 \\ 2F_1(t, x, \varepsilon \rho_1) \rho_1 \partial_t \rho_1 \end{pmatrix} + \partial_t H. \end{aligned}$$

With the same arguments as before we obtain that there exists $C > 0$ such that for $t \leq T_\varepsilon$,

$$\begin{aligned} \frac{d}{dt} \|\partial_t \rho\|_{L^2(\mathbb{R}^+)}^2 + \frac{1}{\varepsilon} \int_{\mathbb{R}^+} (\partial_t \rho_3)^2 dx &\leq C(1 + \|\rho\|_{L^2(\mathbb{R}^+)}^2 + \|\partial_t \rho\|_{L^2(\mathbb{R}^+)}^2 + \|\partial_x \rho\|_{L^2(\mathbb{R}^+)}^2) \\ &+ C\varepsilon \|\rho_1\|_{L^\infty(\mathbb{R}^+)}^2 (\|\rho_1\|_{L^2(\mathbb{R}^+)}^2 + \|\partial_t \rho_1\|_{L^2(\mathbb{R}^+)}^2). \end{aligned} \quad (5.23)$$

We define ψ by

$$\psi(t) = \left(\|\rho(t)\|_{L^2(\mathbb{R}^+)}^2 + \|\partial_t \rho(t)\|_{L^2(\mathbb{R}^+)}^2 \right)^{\frac{1}{2}}, \quad (5.24)$$

so we obtain by (5.22) and (5.23) the L^2 -estimate: there exists $C > 0$ such that for $t \leq T_\varepsilon$,

$$\begin{aligned} \frac{d}{dt} (\psi(t))^2 + \frac{1}{\varepsilon} (\|\rho_3\|_{L^2(\mathbb{R}^+)}^2 + \|\partial_t \rho_3\|_{L^2(\mathbb{R}^+)}^2) &\leq C(1 + (\psi(t))^2) \\ &+ \varepsilon \|\rho_1\|_{L^\infty(\mathbb{R}^+)}^2 (\psi(t))^2 + \|\partial_x \rho\|_{L^2(\mathbb{R}^+)}^2. \end{aligned} \quad (5.25)$$

Third step

We now estimate $\partial_x \rho$ using the equations

$$\begin{cases} \partial_t \rho_1 - \gamma^{\frac{1}{2}} \partial_x \rho_2 + (L\rho)_1 = 0, \\ \partial_t \rho_2 - \gamma^{\frac{1}{2}} \partial_x \rho_1 - (\mu - \gamma)^{\frac{1}{2}} \partial_x \rho_3 + (L\rho)_2 = H_2, \\ \partial_t \rho_3 - (\mu - \gamma)^{\frac{1}{2}} \partial_x \rho_2 + (L\rho)_3 + \frac{1}{\varepsilon} \rho_3 = F_1(t, x, \varepsilon \rho_1) \rho_1^2 + H_3. \end{cases} \quad (5.26)$$

From the first equation in (5.26), and with (5.15) and (5.17) we have for $t \in [0, T_\varepsilon]$

$$\|\partial_x \rho_2\|_{L^2(\mathbb{R}^+)} \leq C\psi. \quad (5.27)$$

Let us introduce $\tilde{\rho}_1 = \rho_1 + \gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}}\rho_3$. From the second equation in (5.26) we have

$$\partial_t \rho_2 - \gamma^{\frac{1}{2}} \partial_x \tilde{\rho}_1 + \gamma^{\frac{1}{2}} \partial_x (\gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}})\rho_3 + (L\rho)_2 = H_2,$$

so, by (5.15), (5.14), (5.17) and (5.18) we obtain that

$$\|\partial_x \tilde{\rho}_1\|_{L^2(\mathbb{R}^+)} \leq C(1 + \psi). \quad (5.28)$$

We cannot estimate $\partial_x \rho_1$ or $\partial_x \rho_3$ by the same method because the boundary $\{x=0\}$ is characteristic. We rewrite the third equation in (5.26)

$$\partial_t \rho_3 + \frac{1}{\varepsilon} \rho_3 = \gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}}(\partial_t \rho_1 + (L\rho)_1) - (L\rho)_3 + F_1(t, x, \varepsilon \rho_1) \rho_1^2 + H_3.$$

So eliminating ρ_1 we obtain

$$\begin{aligned} \mu \gamma^{-1} \partial_t \rho_3 + \frac{1}{\varepsilon} \rho_3 = & \gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}} [\partial_t \tilde{\rho}_1 - \partial_t (\gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}})\rho_3] + M_1(t, x) \tilde{\rho}_1 + M_2(t, x) \rho_2 \\ & + M_3(t, x) \rho_3 + H_3 + F_1(t, x, \varepsilon \rho_1) \rho_1^2, \end{aligned} \quad (5.29)$$

with $\rho_1 = \tilde{\rho}_1 - \gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}}\rho_3$. We derivate (5.29) with respect to x and we obtain the equation satisfied by $\partial_x \rho_3$

$$\partial_t \partial_x \rho_3 + \tau(t, x) \partial_x \rho_3 = \sum_{i=1}^6 T_i, \quad (5.30)$$

with

$$\begin{aligned} \tau = & \mu^{-1} \gamma \left(\frac{1}{\varepsilon} + \gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}} \partial_t (\gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}}) + \varepsilon \partial_\xi F_1(t, x, \varepsilon \rho_1) \gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}} \rho_1^2 \right. \\ & \left. + 2F_1(t, x, \varepsilon \rho_1) \rho_1 \gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}} - M_3(t, x) \right), \end{aligned}$$

$$T_1 = \mu^{-1} \gamma^{\frac{1}{2}} (\mu - \gamma)^{\frac{1}{2}} \partial_t \partial_x \tilde{\rho}_1,$$

$$\begin{aligned} T_2 = & \mu^{-1} \gamma \left(\partial_x (\gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}}) \partial_t \tilde{\rho}_1 - \partial_x (\gamma^{-1} \mu) \partial_t \rho_3 \right. \\ & \left. - \partial_x (\gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}} \partial_t (\gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}})) \rho_3 \right. \\ & \left. + (\partial_x M_1) \tilde{\rho}_1 + (\partial_x M_2) \rho_2 + (\partial_x M_3) \rho_3 \right), \end{aligned}$$

$$T_3 = \mu^{-1} \gamma \partial_x H_3,$$

$$T_4 = \mu^{-1} \gamma (M_1 \partial_x \tilde{\rho}_1 + M_2 \partial_x \rho_2),$$

$$\begin{aligned} T_5 = & \mu^{-1} \gamma \left(\partial_x F_1(t, x, \varepsilon \rho_1) \rho_1^2 - \varepsilon \partial_\xi F_1(t, x, \varepsilon \rho_1) \partial_x (\gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}}) \rho_1^2 \rho_3 \right. \\ & \left. - 2F_1(t, x, \varepsilon \rho_1) \partial_x (\gamma^{-\frac{1}{2}}(\mu - \gamma)^{\frac{1}{2}}) \rho_1 \rho_3 \right), \end{aligned}$$

$$T_6 = \mu^{-1} \gamma (\varepsilon \partial_\xi F_1(t, x, \varepsilon \rho_1) \rho_1^2 \partial_x \tilde{\rho}_1 + 2F_1(t, x, \varepsilon \rho_1) \rho_1 \partial_x \tilde{\rho}_1).$$

For $t \in [0, T_\varepsilon]$, using (5.5), (5.14) (5.15) and (5.19) we obtain that

$$\left| \tau(t, x) - \frac{\mu^{-1} \gamma}{\varepsilon} \right| \leq C + C_0 \|\rho_1\|_{L^\infty(\mathbb{R}^+)}.$$

We define $T_\varepsilon^1 \leq T_\varepsilon$ by

$$T_\varepsilon^1 = \max \left\{ t \leq T_\varepsilon, \|\rho_1\|_{L^\infty([0,t] \times \mathbb{R}^+)} \leq \frac{1}{2C_0\varepsilon} \right\}, \quad (5.31)$$

so there exists $\tau_1 > 0$ and $\tau_2 > 0$ such that

$$\forall t \leq T_\varepsilon^1, \forall x > 0, \frac{\tau_1}{\varepsilon} \leq \tau(t, x) \leq \frac{\tau_2}{\varepsilon}. \quad (5.32)$$

We solve Equation (5.30) by Duhamel formula

$$\partial_x \rho_3 = \sum_{i=1}^6 \mathcal{T}_i, \quad (5.33)$$

with

$$\mathcal{T}_i(t, x) = \int_0^t \exp\left(-\int_s^t \tau(\sigma, x) d\sigma\right) \mathcal{T}_i(s, x) ds.$$

We define Ψ by

$$\Psi(t) = \sup_{[0,t]} \psi(s), \quad (5.34)$$

where ψ is given by (5.24). Integrating by parts in \mathcal{T}_1 we obtain

$$\begin{aligned} \mathcal{T}_1(t, x) = & - \int_0^t \mu^{-1} \gamma^{\frac{1}{2}} (\mu - \gamma)^{\frac{1}{2}} \tau(s, x) \exp\left(-\int_s^t \tau(\sigma, x) d\sigma\right) \partial_x \tilde{\rho}_1(s, x) ds \\ & - \int_0^t \exp\left(-\int_s^t \tau(\sigma, x) d\sigma\right) \partial_s (\mu^{-1} \gamma^{\frac{1}{2}} (\mu - \gamma)^{\frac{1}{2}})(s, x) \partial_x \tilde{\rho}_1(s, x) ds \\ & + \mu^{-1} \gamma^{\frac{1}{2}} (\mu - \gamma)^{\frac{1}{2}} \partial_x \tilde{\rho}_1(t, x). \end{aligned}$$

Using (5.32), (5.5), (5.14), (5.15) and (5.28) we have

$$\|\mathcal{T}_1(t, \cdot)\|_{L^2(\mathbb{R}^+)} \leq \int_0^t \exp\left(-\frac{\tau_1}{\varepsilon}(t-s)\right) C(\psi(s) + 1) \left(1 + \frac{\tau_2}{\varepsilon}\right) ds + C(\psi(t) + 1),$$

and we obtain that

$$\forall t \leq T_\varepsilon^1, \|\mathcal{T}_1\|_{L^2(\mathbb{R}^+)} \leq C(1 + \Psi(t)). \quad (5.35)$$

Using (5.5) (5.14) (5.15) (5.24) (5.34) and also (5.18) for T_3 and (5.27) and (5.28) for T_4 , we obtain

$$\forall t \leq T_\varepsilon^1, \|\mathcal{T}_2\|_{L^2(\mathbb{R}^+)} + \|\mathcal{T}_3\|_{L^2(\mathbb{R}^+)} + \|\mathcal{T}_4\|_{L^2(\mathbb{R}^+)} \leq C\varepsilon(1 + \Psi(t)). \quad (5.36)$$

For the nonlinear terms T_5 and T_6 we use in addition (5.19) (5.20) and we obtain

$$\forall t \leq T_\varepsilon^1, \|\mathcal{T}_5\|_{L^2(\mathbb{R}^+)} + \|\mathcal{T}_6\|_{L^2(\mathbb{R}^+)} \leq C(1 + \Psi(t)). \quad (5.37)$$

Therefore we obtain the following estimation for $\partial_x \rho$ using (5.27) (5.28) (5.33) (5.35) (5.36) (5.37)

$$\forall t \leq T_\varepsilon^1, \|\partial_x \rho\|_{L^2(\mathbb{R}^+)} \leq C(1 + \Psi(t)), \quad (5.38)$$

so we have

$$\forall t \leq T_\varepsilon^1, \|\rho\|_{L^\infty(\mathbb{R}^+)} \leq C_1(1 + \Psi(t)). \quad (5.39)$$

Fourth step

By a comparison method we estimate Ψ . For $t \leq T_\varepsilon^1$, integrating (5.25) from 0 to t , using (5.38) and (5.39) we obtain that

$$(\Psi(t))^2 \leq C_2 \int_0^t (1 + (\Psi(s))^2 + \varepsilon(\Psi(s))^4) ds. \quad (5.40)$$

We introduce the differential equation

$$y'_\varepsilon = C_2(1 + y_\varepsilon + \varepsilon y_\varepsilon^2), y_\varepsilon(0) = 0. \quad (5.41)$$

There exists $\varepsilon_0 > 0$ such that, for $\varepsilon \leq \varepsilon_0$, the lifespan of y_ε is greater than T . So we have

$$\forall \varepsilon \leq \varepsilon_0, \forall t \leq T, y_\varepsilon(t) \leq y_{\varepsilon_0}(t) \leq y_{\varepsilon_0}(T) = C_3.$$

By comparison principle we deduce from (5.40) that

$$\forall \varepsilon \leq \varepsilon_0, \forall t \leq T_\varepsilon^1, (\Psi(t))^2 \leq C_3,$$

and from (5.39),

$$\forall \varepsilon \leq \varepsilon_0, \forall t \leq T_\varepsilon^1, \|\rho\|_{L^\infty(\mathbb{R}^+)} \leq C_1(1 + \sqrt{C_3}).$$

Let $\varepsilon_1 > 0$ such that $\varepsilon_1 \leq \varepsilon_0$ such that

$$\forall \varepsilon \leq \varepsilon_1, C_1(1 + \sqrt{C_3}) \leq \frac{1}{2C_0\varepsilon}.$$

So, by (5.20) and (5.31), we have for $\varepsilon \leq \varepsilon_1$, $T_\varepsilon^1 = T_\varepsilon = T$ and we conclude the proof by the estimate

$$\exists K > 0, \forall \varepsilon \leq \varepsilon_1, \|\rho\|_{L^\infty([0,T];H^1(\mathbb{R}^+))} + \|\partial_t \rho\|_{L^\infty([0,T];L^2(\mathbb{R}^+))} \leq K.$$

6. Annex

Using the method in W.A. Yong [22] we show the convergence result for the Cauchy problem

$$\begin{cases} \partial_t u_1^\varepsilon - \partial_x u_2^\varepsilon = 0, \\ \partial_t u_2^\varepsilon - \partial_x v^\varepsilon = 0, \\ \partial_t v^\varepsilon - \mu \partial_x u_2^\varepsilon = \frac{1}{\varepsilon}(p(u_1^\varepsilon) - v^\varepsilon), \end{cases} \quad (6.1)$$

for $(t, x) \in \mathbb{R}^+ \times \mathbb{R}$ with the smooth initial data

$$w^\varepsilon(0, x) = w_0(x) = (u_0(x), v_0(x)) \text{ for } x \in \mathbb{R}. \quad (6.2)$$

Let us introduce u^0 the smooth solution of the Cauchy problem

$$\begin{cases} \partial_t u_1^0 - \partial_x u_2^0 = 0, \\ \partial_t u_2^0 - \partial_x p(u_1^0) = 0, \end{cases} \quad (6.3)$$

with the initial data

$$u^0(0, x) = u_0(x). \quad (6.4)$$

As in Tzavaras [21] we assume that there exists $\gamma > 0$ and $\Gamma > 0$ such that

$$\forall \xi \in \mathbb{R}, \gamma \leq p'(\xi) \leq \Gamma < \mu, \quad (6.5)$$

so the problem (6.1)-(6.2) admits a global solution $w^\varepsilon = (u^\varepsilon, v^\varepsilon)$ such that

$$w^\varepsilon \in \mathcal{C}^0(\mathbb{R}^+; H^s(\mathbb{R})) \cap \mathcal{C}^1(\mathbb{R}^+; H^{s-1}(\mathbb{R})).$$

We will prove the following convergence theorem.

THEOREM 6.1. *Under assumption (6.5), if $w_0 \in H^s(\mathbb{R})$ with $s \geq 2$, then there exists $T_1 > 0$ such that when ε tends to zero, u^ε tends to u^0 in $L^\infty([0, T_1]; H^s(\mathbb{R}))$.*

REMARK 6.1. *It would be possible to relax hypothesis (6.5) as in Theorem 2.3; in this case, the lifespan of w^ε is uniformly greater than T_1 .*

REMARK 6.2. *In fact it appears a boundary layer in time which affects only the third component of w^ε .*

Sketch of the proof

First step: the stability assumption in [22] are satisfied. As in [21] and [7], we consider the strictly convex entropy function for the system (6.1)

$$\mathcal{E}(u_1, u_2, v) = \frac{1}{2}u_2^2 + u_1v - \frac{\mu}{2}u_1^2 - \int_0^{v-\mu u_1} h^{-1}(y)dy,$$

where $h(\xi) = p(\xi) - \mu\xi$ which is strictly decreasing by (6.5). So $A_0(w) = \mathcal{E}''(w)$ is a symmetrizer for the system. Denoting $a = (h^{-1})'(v - \mu u_1)$ we obtain

$$A_0(w) = \begin{pmatrix} -\mu - \mu^2 a & 0 & 1 + \mu a \\ 0 & 1 & 0 \\ 1 + \mu a & 0 & -a \end{pmatrix},$$

and the system (6.1) is equivalent to the quasilinear symmetric system

$$A_0(w)\partial_t w + \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & -1 & 0 \end{pmatrix} \partial_x w = \frac{1}{\varepsilon}(p(u_1) - v) \begin{pmatrix} 1 + \mu a \\ 0 \\ -a \end{pmatrix}. \quad (6.6)$$

We denote

$$Q(w) = \begin{pmatrix} 0 \\ 0 \\ p(u_1) - v \end{pmatrix} \text{ and } P(w) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -p'(u_1) & 0 & 1 \end{pmatrix},$$

and we obtain

$$P(w)Q'(w)P^{-1}(w) = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{pmatrix}. \quad (6.7)$$

On the equilibrium manifold $\mathcal{V} = \{v = p(u_1)\}$, we have

$$A_0(w)Q'(w) + Q'(w)A_0(w) = \frac{2}{p'(u_1) - \mu} \begin{pmatrix} (p'(u_1))^2 & 0 & -p'(u_1) \\ 0 & 0 & 0 \\ -p'(u_1) & 0 & 1 \end{pmatrix}. \quad (6.8)$$

Using (6.6), (6.7) and (6.8) we obtain the stability conditions in [22].

Second step: we use Theorems 6.1 and 6.2 in [22]. We introduce the interior profile $w^0 = ((u_1^0, u_2), p(u_1^0))$ and the boundary layer term $I^0 = \tilde{I}^0 - w^0(0, x)$ where \tilde{I}^0 is the solution of

$$\frac{d\tilde{I}_0}{d\tau} = Q(\tilde{I}_0), \tilde{I}(\tau=0) = w_0(x).$$

We have $I_1^0 = I_2^0 = 0$ and

$$I_3^0(\tau, x) = (v_0(x) - p(u_1, 0))e^{-\tau},$$

and we obtain

$$w^\varepsilon(t, x) = w^0(t, x) + I^0\left(\frac{t}{\varepsilon}, x\right) + \mathcal{O}(\varepsilon),$$

so we conclude the proof of Theorem 6.1.

REMARK 6.3. *If w_0 belongs to the equilibrium manifold then the order zero boundary layer term vanishes.*

REMARK 6.4. *In fact using more precisely [22] and the appendix of [3] we can prove that T_1 can be arbitrarily close to the lifespan of u^0 as in Theorem 2.3.*

REMARK 6.5. *In this annex the matrix P introduced in [22] plays an analogous role as the matrix P in section 5.*

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