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Colombeau's theory and shock
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IN A PROBLEM OF HYDRODYNAMICS

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Introduction

The aim of this paper is to study the existence of discontinuous (shocks) solutions for the system of hydrodynamics with viscosity in a one dimensional space

$$\left\{ \begin{array}{l} p_t + (pu)_x \approx 0 \\ (pu)_t + (p + pu^2)_x \approx [(v \cdot p)u_x]_x \\ E_t + [(E + p)u]_x \approx [(v \cdot p)uu_x]_x \\ E \approx \lambda p + \frac{1}{2} pu^2 \end{array} \right.$$

where $v \in C^\infty(\mathbb{R}_+^*, \mathbb{R}_+^*)$ is a strictly increasing function satisfying some others conditions oportunely stated, $\lambda \neq 0$ is a real number and the symbol \approx denotes the association relation (see DEF. 1.1 and [C], sections 2 and 3).

In §1 we state some basic definitions and results about the simplified algebra $\mathcal{G}_s(\Omega)$. In §2 we introduce the exponential and the logarithm of a generalized function and this is used to solve a class of ordinary differential equations of first order in $\mathcal{G}_s(\mathbb{R})$. In §2 we introduce also the composition in a very particular case.

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The first two sections present the basic tools for the study of the above problem in the third section.

1 THE SIMPLIFIED ALGEBRA $\mathcal{G}_s(\Omega)$

Our main reference for Colombeau's theory, containing an organized exposition of its basic kernel, is [A-B]. Here we summarize some special concepts which will be needed to state and solve the above problem. For the general notation, see [A-B], 1.1. Here Ω denotes a non void open subset of \mathbb{R}^n and the notation $K \subset\subset \Omega$ means that K is a compact subset of Ω . It is known that we can construct a differential algebra $\mathcal{G}(\Omega) = \mathcal{G}(\Omega, K)$ (in what follows the notation K denotes indistinctly \mathbb{R} or \mathbb{C}) which contains, as a vector subspace, the set $\mathcal{D}'(\Omega) = \mathcal{D}'(\Omega, K)$ of all distributions on Ω in such way that the partial derivation in $\mathcal{G}(\Omega)$ generalizes exactly the partial derivation in $\mathcal{D}'(\Omega)$ (see [A-B], 2 and 5). The simplified algebra $\mathcal{G}_s(\Omega)$ is a subalgebra of $\mathcal{G}(\Omega)$ whose definition we shall give briefly (see [A-B], 8.1.3 (d)).

In what follows we denote by I the interval $]0, 1[\subset \mathbb{R}$ and we denote by Γ the set of all strictly increasing functions

$\gamma : \mathbb{N} \rightarrow \mathbb{R}_+^n$ such that $\lim_{q \rightarrow +\infty} \gamma(q) = +\infty$. The set

$\mathcal{G}_s(\Omega) = \mathcal{G}_s(\Omega, K) := \{u \in K^{\mathbb{I} \times \Omega} \mid u(\varepsilon, \cdot) \in C^\infty(\Omega, K) \text{ for every } \varepsilon \in I\}$,
endowed with the pointwise operations is a K -algebra. The set

$G_{M,S}[\Omega] = G_{M,S}[\Omega, K] := \{u \in G_S[\Omega, K] \mid \forall K \subset\subset \Omega \text{ and } \forall \alpha \in \mathbb{N}^n \exists N \in \mathbb{N}, c > 0 \text{ and } \eta \in I \text{ such that } |\partial^\alpha u(\epsilon, x)| \leq c\epsilon^{-N} \text{ whenever } x \in K \text{ and } \epsilon \in]0, \eta[\}$

is a subalgebra of $G_S[\Omega, K]$ and the set

$\mathcal{R}_S[\Omega] = \mathcal{R}_S[\Omega, K] := \{u \in G_{M,S}[\Omega] \mid \forall K \subset\subset \Omega \text{ and } \forall \alpha \in \mathbb{N}^n \exists N \in \mathbb{N} \text{ and } \gamma \in \Gamma \text{ such that } \forall q \geq N \exists c > 0 \text{ and } \eta \in I \text{ such that } |\partial^\alpha u(\epsilon, x)| \leq c\epsilon^{\gamma(q)-N} \text{ whenever } x \in K \text{ and } \epsilon \in]0, \eta[\}$

is an ideal of $G_{M,S}[\Omega]$. The elements of $G_{M,S}[\Omega]$ (resp. $\mathcal{R}_S[\Omega]$) are called moderate (resp. null) functions on Ω . We define the algebra of (simplified) generalized functions on Ω by

$$\mathcal{F}_S(\Omega) = \mathcal{F}_S(\Omega, K) := \frac{G_{M,S}[\Omega]}{\mathcal{R}_S[\Omega]}$$

The map $f \in C^\infty(\Omega) \longrightarrow \text{class}(\hat{f}) \in \mathcal{F}_S(\Omega)$, where $\hat{f}(\epsilon, x) := f(x)$ for all $(\epsilon, x) \in I \times \Omega$, is an injective homomorphism of algebras by means of which we identify $C^\infty(\Omega)$ with a subalgebra of $\mathcal{F}_S(\Omega)$. We have no natural inclusion map either from $C(\Omega)$ or $\mathcal{D}'(\Omega)$ into $\mathcal{F}_S(\Omega)$ but this is not relevant for our purposes. If Ω' and Ω are open subsets of \mathbb{R}^n such that $\emptyset \neq \Omega' \subset \Omega$ and $f \in \mathcal{F}_S(\Omega)$, the restriction of f to Ω' , denoted by $f|_{\Omega'}$, is defined as the class of $\hat{f}|_{I \times \Omega'}$ in $\mathcal{F}_S(\Omega')$, where $\hat{f} \in G_{M,S}[\Omega]$ is any representative of f . If $\alpha \in \mathbb{N}^n$ and $f \in \mathcal{F}_S(\Omega)$, the partial derivative of order α of f , denoted by $\partial^\alpha f$, is defined as the class of $\partial^{\alpha} \hat{f}$ in $\mathcal{F}_S(\Omega)$, where $\hat{f} \in G_{M,S}[\Omega]$ is an arbitrary

representative of f and $b^{\alpha} f(\epsilon, x) := [b^{\alpha} f(\epsilon, \cdot)](x)$ for every $(\epsilon, x) \in I \times \Omega$. It can be easily verified that the definitions of $f|_U$ and $b^{\alpha} f$ are independent of the representative \hat{f} of f . From [A-B], B.1.3(f) we know that \mathcal{G}_s is a fine sheaf of K -algebras on \mathbb{R}^n . If $f \in \mathcal{G}_s(\Omega)$ and $(U_\lambda)_{\lambda \in \Lambda}$ is the family of all open subsets of Ω such that $f|_{U_\lambda} = 0$ for every $\lambda \in \Lambda$, it follows that $f|_U = 0$ where $U = \bigcup_{\lambda \in \Lambda} U_\lambda$ is the largest open subset of Ω where f vanishes. The set $\Omega \cap \{U\}$ is called the support of f and is denoted by $\text{supp}(f)$.

The generalized (real and complex) numbers are the elements of a K -algebra \bar{K}_s defined as follows (see [A-B], B.2 and 3.1). The set $\mathcal{G}_{M,s}(K) := \{u \in K^I \mid \exists N \in \mathbb{N}, c > 0 \text{ and } \eta \in I \text{ such that } |u(\epsilon)| \leq c\epsilon^{-N} \text{ whenever } 0 < \epsilon < \eta\}$,

endowed with the pointwise operations is a K -algebra and the set $\mathcal{R}_s(K) := \{u \in \mathcal{G}_{M,s}(K) \mid \exists N \in \mathbb{N} \text{ and } \exists \gamma \in I \text{ such that } \forall q \geq N \exists c > 0 \text{ and } \eta \in I \text{ such that } |u(\epsilon)| \leq c\epsilon^{\gamma(q)-N} \text{ whenever } 0 < \epsilon < \eta\}$

is an ideal of $\mathcal{G}_{M,s}(K)$. We define the algebra of (simplified) generalized numbers by

$$\bar{K}_s := \frac{\mathcal{G}_{M,s}(K)}{\mathcal{R}_s(K)}$$

The natural map $z \in K \longrightarrow \text{class}(\epsilon \longrightarrow z) \in \bar{K}_s$ and, for a given Ω , the natural map induced by

$$u \in \mathcal{G}_{M,s}(K) \longrightarrow [(\epsilon, x) \longrightarrow u(x)] \in \mathcal{G}_{M,s}(\Omega),$$

are injective and hence we can identify K (resp. \bar{K}_S) with a subalgebra of \bar{K}_S (resp. $\mathcal{G}_S(\Omega)$). The elements of the image of \bar{K}_S in $\mathcal{G}_S(\Omega)$ are called generalized constants.

The concepts of integral and association defined in the sequel are derived from the same concepts in $\mathcal{G}(\Omega)$. Since here we introduce $\mathcal{G}_S(\Omega)$ directly, they appear in this paper as definitions. If M is a Lebesgue-measurable subset of \mathbb{R}^n such that $\bar{M} \subset \subset \Omega$ and $f \in \mathcal{G}_S(\Omega)$, we define the integral of f on M (see [A-B], B.2.2 (b)) by

$$\int_M f = \int_M f(x) dx := \text{class} \left(\varepsilon \longrightarrow \int_M \hat{f}(x) dx \right) \in \bar{K}_S$$

where $\hat{f} \in \mathcal{G}_{M,S}(\Omega)$ is any representative of f . Clearly the integral of f on M depends on the representative \hat{f} of f .

If $f \in \mathcal{G}_S(\Omega)$ and $\text{supp}(f) \subset \subset \Omega$, it is easy to see that if K and L are two compact subsets of Ω containing $\text{supp}(f)$ in its interior then the integrals of f on K and L are equal. Then, we define (see [A-B], 4.2.1) the integral of f on Ω as

$$\int_{\Omega} f = \int_{\Omega} f(x) dx := \int_K f$$

where K is any compact subset of Ω containing $\text{supp}(f)$ in its interior. The integral of a generalized function has the usual linear properties.

We say that a generalized number $z \in \bar{K}_S$ is associated with θ , denoted by $z \approx \theta$, if there exists a (or equivalently, for each)

representative $\hat{z} \in \mathcal{G}_{M,S}(K)$ of z such that $\lim_{\varepsilon \rightarrow 0} \hat{z}(\varepsilon) = 0$. Two elements $z_1, z_2 \in \bar{K}_S$ are associated if $z_1 - z_2 \sim 0$ and we denote this fact by $z_1 \sim z_2$.

DEFINITION 1.1 We say that $f, g \in \mathcal{F}_S(\Omega)$ are associated and we denote by $f \sim g$, if for every $\varphi \in \mathcal{D}(\Omega)$ we have

$$\int_{\Omega} (f - g)\varphi \sim 0 \quad \text{in } \bar{K}_S.$$

Given $f, g \in \mathcal{F}_S(\Omega)$, the definition of association in \bar{K}_S shows that $f \sim g$ if and only if, for any representatives \hat{f} and \hat{g} of f and g respectively and for any $\varphi \in \mathcal{D}(\Omega)$, we have

$$\lim_{\varepsilon \rightarrow 0} \int_{\Omega} [\hat{f}(\varepsilon, x) - \hat{g}(\varepsilon, x)]\varphi(x) dx = 0.$$

The association relation has the following properties (see [A-B], 6.3.1).

PROPOSITION 1.2 (a) If $f_1, g_1 \in \mathcal{F}_S(\Omega)$ and $f_1 \sim g_1$ ($i = 1, 2$) then $f_1 + f_2 \sim g_1 + g_2$.

(b) If $\varphi \in C^\infty(\Omega)$, $f, g \in \mathcal{F}_S(\Omega)$ and $f \sim g$, then $\varphi f \sim \varphi g$.

(c) If $f, g \in \mathcal{F}_S(\Omega)$, $f \sim g$ and $\alpha \in \mathbb{N}^n$, then $\partial^\alpha f \sim \partial^\alpha g$.

(d) If $f, g \in \mathcal{F}_S(\Omega)$ and $\frac{\partial f}{\partial x_i} \sim \frac{\partial g}{\partial x_i}$, then there is $\phi \in \mathcal{F}_S(\Omega)$ such that $\frac{\partial \phi}{\partial x_i} = 0$ and $f - g \sim \phi$. ■

DEFINITION 1.3 Let $T \in \mathcal{D}'(\Omega)$. We say that $f \in \mathcal{F}_S(\Omega)$ has the distribution T as macroscopic aspect if there is a representative \hat{f} of f such that, for every $\varphi \in \mathcal{D}(\Omega)$, we have

$$(1.3.1) \quad \lim_{\varepsilon \rightarrow 0} \int_{\mathbb{R}} \hat{f}(\varepsilon, x) \varphi(x) dx = (T, \varphi).$$

Clearly, any other representative of f satisfies (1.3.1) for every $\varphi \in \mathcal{D}(\mathbb{R})$.

NOTATION From now on we will work only with real (classical and generalized) functions, so we can simplify the above notations $\mathcal{S}'(\mathbb{R}, \mathbb{R})$, $\mathcal{D}'(\mathbb{R}, \mathbb{R})$, $C^{\infty}(\mathbb{R}, \mathbb{R})$, etc. to $\mathcal{S}'(\mathbb{R})$, $\mathcal{D}'(\mathbb{R})$, $C^{\infty}(\mathbb{R})$, etc.

DEFINITION 1.4 (a) An element $f \in \mathcal{S}'(\mathbb{R})$ is said to be a Heaviside g.f. (Heaviside generalized function) if it has the Heaviside function as macroscopic aspect, that is, if there is a representative \hat{f} of f such that, for each $\varphi \in \mathcal{D}(\mathbb{R})$, we have

$$(1.4.1) \quad \lim_{\varepsilon \rightarrow 0} \int_{-\infty}^{+\infty} \hat{f}(\varepsilon, x) \varphi(x) dx = \int_0^{+\infty} \varphi(x) dx.$$

(b) An element $f \in \mathcal{S}'(\mathbb{R})$ is said to be a Dirac g.f. (Dirac generalized function) if it has the Dirac measure as macroscopic aspect, that is, if there is a representative \hat{f} of f such that, for every $\varphi \in \mathcal{D}(\mathbb{R})$, we have

$$(1.4.2) \quad \lim_{\varepsilon \rightarrow 0} \int_{-\infty}^{+\infty} \hat{f}(\varepsilon, x) \varphi(x) dx = \varphi(0).$$

REMARK The above concepts of Heaviside generalized function and Dirac generalized function are called respectively Heaviside s.g.f. and Dirac s.g.f., in [A-B], 8.3.3, in order to distinguish them from the generalized functions $H \in \mathcal{D}'(\mathbb{R}) \subset \mathcal{S}'(\mathbb{R})$ and $\delta \in \mathcal{D}'(\mathbb{R}) \subset \mathcal{S}'(\mathbb{R})$, see [A-B], 2.5.3 (a), (b) and 5.2.3.

EXAMPLE 1.5 (a) Let $\hat{f} \in \mathcal{G}_{H,S}[\mathbb{R}]$ and suppose that there is a function $A : I \rightarrow \mathbb{R}_+^*$ such that :

(I) $\lim_{\varepsilon \rightarrow 0} A(\varepsilon) = 0$; (II) $\hat{f}(\varepsilon, x) = 0$ if $x < -A(\varepsilon)$ and $\varepsilon \in I$;

(III) $\hat{f}(\varepsilon, x) = 1$ if $x > A(\varepsilon)$ and $\varepsilon \in I$; (IV) $\lim_{\varepsilon \rightarrow 0} \int_{-A(\varepsilon)}^{+A(\varepsilon)} |\hat{f}(\varepsilon, x)| dx = 0$

Then the class $f \in \mathcal{G}_S(\mathbb{R})$ of \hat{f} is a Heaviside g.f.. The condition (IV) can be replaced by the stronger one :

$$(IV') \sup_{(\varepsilon, x) \in I \times \mathbb{R}} |\hat{f}(\varepsilon, x)| < \infty .$$

(b) Let $\hat{f} \in \mathcal{G}_{H,S}[\mathbb{R}]$ and suppose that there is a function $A : I \rightarrow \mathbb{R}_+^*$ such that :

(I) $\lim_{\varepsilon \rightarrow 0} A(\varepsilon) = 0$; (II) $\hat{f}(\varepsilon, x) = 0$ if $|x| \geq A(\varepsilon)$ and $\varepsilon \in I$;

(III) $\int_{-\infty}^{+\infty} \hat{f}(\varepsilon, x) dx = 1$ ($\varepsilon \in I$) ; (IV) $\sup_{\varepsilon \in I} \int_{-\infty}^{+\infty} |\hat{f}(\varepsilon, x)| dx < \infty$.

Then the class $f \in \mathcal{G}_S(\mathbb{R})$ of \hat{f} is a Dirac g.f..

(c) Let $p \in \mathcal{D}(\mathbb{R})$ be a function verifying the following conditions:

$$p \geq 0, p(0) > 0, \text{supp}(p) = [-1, 1] \text{ and } \int_{-\infty}^{+\infty} p(s) ds = 1 .$$

Then the function \hat{f}_p defined by $\hat{f}_p(\varepsilon, x) := \varepsilon^{-1} p(\varepsilon^{-1} x)$ if $(\varepsilon, x) \in I \times \mathbb{R}$ belongs to $\mathcal{G}_{H,S}[\mathbb{R}]$ and clearly satisfies the above conditions (I) to (IV) of (b) (with $A(\varepsilon) = \varepsilon$ for every $\varepsilon \in I$), hence the class f_p of \hat{f}_p is a Dirac g.f.. The class of the function

$$\hat{g}_p : (\varepsilon, x) \longrightarrow \int_{-\infty}^x \hat{f}_p(\varepsilon, t) dt \in \mathbb{R}$$

belongs to $\mathcal{G}_{H,S}(\mathbb{R})$ and satisfies the conditions (I) to (IV) (or (IV')) of (a) (with $A(\varepsilon) = \varepsilon$ for every $\varepsilon \in I$) which shows that the class g_p of \hat{g}_p is Heaviside g.f.. Note that we have $\hat{g}'_p = \hat{f}_p$.

The most elementary properties of Heaviside g.f. and Dirac g.f. appear in the proposition below, whose proof follows easily from DEF.1.1 and DEF.1.3.

PROPOSITION 1.6 (a) Any representative of a Heaviside g.f. (resp. Dirac g.f.) satisfies the condition (1.4.1) (resp. (1.4.2)).

(b) If f and g are both Heaviside g.f. or both Dirac g.f. then $f \approx g$.

(c) If f is a Heaviside g.f. then f' is a Dirac g.f.

(d) If f is a Heaviside g.f. then $fIR_-^* \approx 0$ in $\mathcal{G}_S(\mathbb{R}_-^*)$ and $fIR_+^* \approx 1$ in $\mathcal{G}_S(\mathbb{R}_+^*)$.

(d') If f is a Dirac g.f. then $fIR^* \approx 0$ in $\mathcal{G}_S(\mathbb{R}^*)$.

(e) If f is a Heaviside g.f. or a Dirac g.f., $\alpha \in \mathbb{R}$ and $\alpha f \approx 0$ in $\mathcal{G}_S(\mathbb{R})$ then $\alpha = 0$. ■

NOTATION From now on we denote the Heaviside g.f. by H, K, L, M, Y , etc and the Dirac g.f. by δ, δ_1 , etc.

We will distinguish now an important class of Heaviside g.f.

DEFINITION 1.7 We say that $H \in \mathcal{G}_S(\mathbb{R})$ is a proper Heaviside g.f. if H has a representative \hat{H} verifying the following conditions :

(PH1) For every $K \subset \subset \mathbb{R}$ there are $c > 0$ and $\eta \in I$ such that

$$\sup_{(t,x) \in]0,\eta[\times K} |A(t,x)| \leq c.$$

(PH2)

$$\lim_{t \rightarrow 0} A(t,x) = \begin{cases} 0 & \text{if } x < 0 \\ 1 & \text{if } x > 0. \end{cases}$$

PROPOSITION 1.B (a) Every representative of a proper Heaviside g.f. satisfies conditions (PH1) and (PH2).

(b) Every proper Heaviside g.f. is a Heaviside g.f..

(c) If $(H_i)_{1 \leq i \leq m}$ is a non void finite sequence of proper Heaviside g.f., $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_m) \in \mathbb{N}^m$ and $|\alpha| > 0$, then $H_1^{\alpha_1} H_2^{\alpha_2} \dots H_m^{\alpha_m}$ is a proper Heaviside g.f. and therefore $H_1^{\alpha_1} H_2^{\alpha_2} \dots H_m^{\alpha_m} \sim H$ in $\mathcal{G}_S(\mathbb{R})$ for every Heaviside g.f. H .

Proof. The statement (a) follows immediately from the definition of $\mathcal{H}_S[\mathbb{R}]$, (b) and (c) are easy consequences of the dominated convergence theorem. ■

2 SOME SPECIAL GENERALIZED FUNCTIONS

The content of this section is a fitting of concepts and results developed in [V] (§ 3). The relation $u \in \mathcal{G}_{M,S}[\mathbb{R}]$ does not imply that $e^u \in \mathcal{G}_{M,S}[\mathbb{R}]$, so we shall define a vector subspace $\mathcal{G}_{M,S}^{\log}[\mathbb{R}]$ of $\mathcal{G}_{M,S}[\mathbb{R}]$ such that e^u is moderated whenever u belongs to this subspace. More generally, we will give a sufficient condition for the validity of the relation $\psi \cdot f \in \mathcal{G}_S(\mathbb{R})$ when $\psi \in \mathcal{C}^\infty(\mathbb{R})$ and

$f \in \mathcal{G}_s(\mathbb{R})$ adequate to the requirements of this work.

Let $\mathcal{G}^{\log}[\mathbb{R}] = \mathcal{G}^{\log}[\mathbb{R}, \mathbb{R}]$ be the vector space of all functions $u \in \mathcal{G}_s[\mathbb{R}]$ verifying the following condition :

[Log] | For all $K \subset \subset \mathbb{R}$, there are $c \geq 1$, $N \in \mathbb{N}$ and $\eta \in I$ such that $|u(\varepsilon, x)| \leq \log(c\varepsilon^{-N})$ for each $(\varepsilon, x) \in]0, \eta[\times K$.

Next we define

$$\mathcal{G}_{M,S}^{\log}[\mathbb{R}] = \mathcal{G}_{M,S}^{\log}[\mathbb{R}, \mathbb{R}] := \mathcal{G}^{\log}[\mathbb{R}] \cap \mathcal{G}_{M,S}[\mathbb{R}]$$

$$\mathcal{R}_S^{\log}[\mathbb{R}] = \mathcal{R}_S^{\log}[\mathbb{R}, \mathbb{R}] := \mathcal{G}^{\log}[\mathbb{R}] \cap \mathcal{R}_S[\mathbb{R}]$$

We say that an element $f \in \mathcal{G}_s(\mathbb{R})$ has the property (LLG) (locally logarithmic growth) if there is a representative \hat{f} of f which belongs to $\mathcal{G}_{M,S}^{\log}[\mathbb{R}]$. Clearly, if f has the property (LLG), then each representative of f belongs to $\mathcal{G}_{M,S}^{\log}[\mathbb{R}]$. Since $\mathcal{R}_S^{\log}[\mathbb{R}]$ is the kernel of the restriction to $\mathcal{G}_{M,S}^{\log}[\mathbb{R}]$ of the natural map of $\mathcal{G}_{M,S}[\mathbb{R}]$ onto $\mathcal{G}_s(\mathbb{R})$, it follows that the quotient vector subspace of all generalized functions which has property (LLG) :

$$\mathcal{G}_s^{\log}(\mathbb{R}) := \frac{\mathcal{G}_{M,S}^{\log}[\mathbb{R}]}{\mathcal{R}_S^{\log}[\mathbb{R}]}$$

can be identified to a vector subspace of $\mathcal{G}_s(\mathbb{R})$.

PROPOSITION 2.1 (a) If $u \in \mathcal{G}_{M,S}^{\log}[\mathbb{R}]$ then $e^u \in \mathcal{G}_{M,S}[\mathbb{R}]$.

(b) If $u_1, u_2 \in \mathcal{G}_{M,S}^{\log}[\mathbb{R}]$ and $u_1 - u_2 \in \mathcal{R}_S^{\log}[\mathbb{R}]$ then $e^{u_1} - e^{u_2} \in \mathcal{R}_S[\mathbb{R}]$

Proof. (a) From the chain rule, for all $(\varepsilon, x) \in I \times \mathbb{R}$ and $p \in \mathbb{N}^*$, it follows that (see [F]) :

$$(2.1.1) \quad (e^u)^{(p)}(\varepsilon, x) = e^{u(\varepsilon, x)} \sum_{m=1}^p \sum_{\alpha} c_p(\alpha, m) u^{(\alpha_1)}(\varepsilon, x) \dots u^{(\alpha_m)}(\varepsilon, x)$$

where α runs over the set $I(p, m) := \{\alpha = (\alpha_1, \dots, \alpha_m) \in \mathbb{N}^{nm} \mid |\alpha| = p\}$ and $c_p(\alpha, m) := p!(m|\alpha|)^{-1}$. Therefore, the moderation of e^u results from (2.1.1) and the condition [Log].

(b) We fix $K \subset \mathbb{C} \subset \mathbb{R}$ and $p \in \mathbb{N}$ and prove that there exist $N \in \mathbb{N}$ and $\gamma \in \Gamma$ such that for each $q \geq N$ there are $c > 0$ and $\eta \in I$ such that

$$(2.1.2) \quad |(e^{u_1} - e^{u_2})^{(p)}(\varepsilon, x)| \leq c\varepsilon^{\gamma(q) - N} \text{ for all } (\varepsilon, x) \in]0, \eta[\times K.$$

Indeed, since u_i satisfies the condition [Log] ($i = 1, 2$), there are

$c_i \geq 1$, $N_i \in \mathbb{N}$ and $\eta_i \in I$ such that

$$(2.1.3) \quad |u_i(\varepsilon, x)| \leq \log(c_i \varepsilon^{-N_i}) \text{ for all } (\varepsilon, x) \in]0, \eta_i[\times K \quad (i=1, 2).$$

It follows that

$$(2.1.4) \quad e^{u_i(\varepsilon, x)} \leq c_i \varepsilon^{-N_i} \text{ for every } (\varepsilon, x) \in]0, \eta_i[\times K \quad (i = 1, 2)$$

and

$$(2.1.5) \quad |(u_1 - u_2)(\varepsilon, x)| \leq \log(c_1^2 \varepsilon^{-2N_1}) \text{ for all } (\varepsilon, x) \in]0, \eta_1[\times K.$$

From (2.1.3), (2.1.5) and the mean value theorem we get

$$(2.1.6) \quad |(e^{u_1} - e^{u_2})(\varepsilon, x)| \leq 2|(u_1 - u_2)(\varepsilon, x)| c_1^3 \varepsilon^{-3N_1} \text{ if } (\varepsilon, x) \in]0, \eta_1[\times K$$

Since $u_1 - u_2 \in \mathbb{R}^{\log}[\mathbb{R}]$, there are $N_2 \in \mathbb{N}$ and $\gamma \in \Gamma$ such that for every $q \geq N_2$ we can find $c_2 > 0$ and $\eta_2 \in I$ such that

$$(2.1.7) \quad |(u_1 - u_2)(\varepsilon, x)| \leq c_2 \varepsilon^{\gamma(q) - N_2} \text{ if } (\varepsilon, x) \in]0, \eta_2[\times K.$$

Let $N := 3N_1 + N_2$. Given $q \geq N$, fix $c := 2c_1^3 c_2$ and $\eta := \min(\eta_1, \eta_2)$

then, from (2.1.6) and (2.1.7) we get (2.1.2) in the case $p = 0$.

Suppose now $p \geq 1$. By applying (2.1.1) with u_1 instead of u , we get

$$(e^{u_1} - e^{u_2})^{(p)}(\varepsilon, x) = T_1(\varepsilon, x) + T_2(\varepsilon, x) \quad \text{for all } (\varepsilon, x) \in I \times \mathbb{R}$$

where T_1 and T_2 are the moderate functions defined by

$$T_1(\varepsilon, x) := (e^{u_1} - e^{u_2})^{(p)}(\varepsilon, x) \sum_{m=1}^p \sum_{\alpha} c_p(\alpha, m) \prod_{l=1}^m u_1^{(\alpha_l)}(\varepsilon, x)$$

$$T_2(\varepsilon, x) := e^{u_2(\varepsilon, x)} \sum_{m=1}^p \sum_{\alpha} c_p(\alpha, m) \sum_{i=1}^m [u_1^{(\alpha_1)} \dots (u_1 - u_2)^{(\alpha_i)} \dots u_2^{(\alpha_m)}](\varepsilon, x)$$

Clearly, it is enough to find $\gamma_j \in \Gamma$ and $N_j \in \mathbb{N}$ such that for each $q \geq N$ there are $c_j > 0$ and $\eta_j \in I$ verifying

$$(2.1.8) \quad |T_j(\varepsilon, x)| \leq c_j \varepsilon^{\gamma_j(q) - N_j} \quad \text{for all } (\varepsilon, x) \in]0, \eta_j[\times K (j=1, 2)$$

In the case $j = 1$, (2.1.8) follows from (2.1.2) for $p = 0$ and from the moderation of u_1 . In the case $j = 2$, it is a consequence of (2.1.4) and the relation $u_1 - u_2 \in \mathcal{F}_s^{\log}[\mathbb{R}]$. ■

Therefore, the following definition is meaningful.

DEFINITION 2.2 Let $f \in \mathcal{F}_s^{\log}(\mathbb{R})$. The exponential of f , denoted e^{\uparrow} or $\exp(f)$, is the class in $\mathcal{F}_s^{\log}(\mathbb{R})$ of the moderate function e^{\uparrow} where \uparrow is any representative of f .

If I is an open interval of \mathbb{R} then for each $f \in \mathcal{F}_s^{\log}(I)$ there exists $F \in \mathcal{F}_s^{\log}(I)$ such that $F' = f$ (F is called a primitive of f , see [A-B] 4.3.2, 8.1.3(a) and (d)).

THEOREM 2.3 Let $f, g \in \mathcal{F}_s^{\log}(\mathbb{R})$ and suppose that f has a primitive $F \in \mathcal{F}_s^{\log}(\mathbb{R})$. Then, every solution $y \in \mathcal{F}_s^{\log}(\mathbb{R})$ of the differential

equation

$$(2.3.1) \quad y' + fy = g$$

has a representative \hat{g} given by

$$\hat{g}(\varepsilon, x) = \left[\hat{\lambda}(\varepsilon) + \int_a^x \hat{g}(\varepsilon, t) e^{\hat{F}(\varepsilon, t)} dt \right] e^{-\hat{F}(\varepsilon, x)} \quad \text{for all } (\varepsilon, x) \in \text{IxR}$$

where \hat{g} and \hat{F} are any representatives of g and F respectively, $a \in \mathbb{R}$ and $\hat{\lambda} \in \mathcal{G}_{M,s}(\mathbb{R})$.

Proof. Fix any solution y of (2.3.1). Since $F' = f$ it follows that $(ye^F)' = ge^F$ hence the generalized function $h := ye^F$ is a solution of the differential equation $z' = ge^F$. By consequence, for every $\lambda \in \mathcal{G}_{M,s}(\mathbb{R})$ the moderate function defined by

$$\hat{h}(\varepsilon, x) = \hat{\lambda}(\varepsilon) + \int_a^x \hat{g}(\varepsilon, t) e^{\hat{F}(\varepsilon, t)} dt \quad \text{for every } (\varepsilon, x) \in \text{IxR}$$

is a representative of h . ■

DEFINITION 2.4 Let $\beta \in]0, +\infty[$, $\psi \in C^0(]0, \beta[)$ and $u \in \mathcal{G}_s[\mathbb{R}]$ satisfying the condition:

$$[U'_\beta] \quad u(\varepsilon, x) \in]0, \beta[\quad \text{for all } (\varepsilon, x) \in \text{IxR}.$$

(1) For every $p \in \mathbb{N}$ we denote by $\psi^{(p)} u$ the element of $\mathcal{G}_s[\mathbb{R}]$ defined by

$$(2.4.1) \quad (\psi^{(p)} u)(\varepsilon, x) := \psi^{(p)}(u(\varepsilon, x)) \quad \text{for all } (\varepsilon, x) \in \text{IxR}.$$

(2) We say that u satisfies the condition $[U'_\beta]$ if the following assertion holds:

$$[U'_\beta] \quad \left| \begin{array}{l} \text{For every } K \subset \subset \mathbb{R} \text{ there are } \eta \in I \text{ and } (a, b) \in \mathbb{R}^n \text{ such that} \\ 0 < a < b < \beta \text{ and } u(\varepsilon, x) \in [a\varepsilon, b] \text{ for all } (\varepsilon, x) \in]0, \eta[\times K \end{array} \right.$$

In what follows, "u satisfies $[V_\beta]$ " means that there is $\beta \in]0, +\infty[$ such that u satisfies the condition $[V_\beta]$; the same abbreviation holds for $[V'_\beta]$. In the case $\beta = +\infty$ we write $[V_\infty]$ (or $[V'_\infty]$) instead of $[V_{+\infty}]$ (or $[V'_{+\infty}]$).

PROPOSITION 2.5 Let $u_1, u_2 \in \mathcal{G}_{M, \beta}[\mathbb{R}]$ such that $u_1 - u_2 \in \mathcal{A}_\beta[\mathbb{R}]$ and suppose that u_i ($i = 1, 2$) satisfies $[V_\beta]$. We have :

(a) If u_1 satisfies $[V'_\beta]$ then u_2 satisfies $[V'_\beta]$.

(b) Assume that u_1 satisfies $[V'_\beta]$ and that $\varphi \in C^\infty(]0, \beta[)$ verifies the condition :

(2.5.1) For every $p \in \mathbb{N}$ and every $(A, B) \in \mathbb{R}^2$ with $0 < A < B < \beta$ there are $c > 0$, $N \in \mathbb{N}$ and $\eta \in I$ such that $|\varphi^{(p)}(x)| \leq c \varepsilon^{-N}$ for all $(\varepsilon, x) \in]0, \eta[\times [A, B]$.

Then, for every $K \subset \subset \mathbb{R}$ and every $p \in \mathbb{N}$, there are $\gamma \in \Gamma$ and $N \in \mathbb{N}$ such that, for each $q \geq N$, we can find $c > 0$ and $\eta \in I$ satisfying

(2.5.2) $|\varphi^{(p)} \cdot u_1 - \varphi^{(p)} \cdot u_2(\varepsilon, x)| \leq c \varepsilon^{\gamma(q)-N}$ $\forall (\varepsilon, x) \in]0, \eta[\times K$.

Proof Clearly we can suppose that $\beta < \infty$. Since (a) is obvious let us prove (b). Fix $K \subset \subset \mathbb{R}$ and $p \in \mathbb{N}$. By (a), u_1 and u_2 satisfy $[V'_\beta]$

hence we can find $\eta_1 \in I$ and $(a, b) \in \mathbb{R}^2$ such that $0 < a < b < \beta$ and

(2.5.3) $a \varepsilon \leq u_i(\varepsilon, x) \leq b$ for every $(\varepsilon, x) \in]0, \eta_1[\times K$.

The assumption $u := u_1 - u_2 \in \mathcal{A}_\beta[\mathbb{R}]$ implies that there is $\eta_2 \in I$ such that $\eta_2 \leq \eta_1$ and

(2.5.4) $|u(\varepsilon, x)| \leq a' \varepsilon$ whenever $(\varepsilon, x) \in]0, \eta_2[\times K$.

where $\theta (a' < \min(a, b') \text{ and } b' > \theta \text{ satisfies } b + b' < \beta$. Now, we set

$A := a - a'$ and $B := b + b'$, then $\theta < A < B < \beta$. We claim that

$$(2.5.5) \quad \left| \begin{array}{l} \theta(t) := u_1(\varepsilon, x) + tu_2(\varepsilon, x) \in [A\varepsilon, B] \\ \text{for every } (\varepsilon, x, t) \in]0, \eta_2[\times K \times]0, 1[\end{array} \right.$$

Indeed, by (2.5.3) and (2.5.4) we get $\theta(t) \leq u_1(\varepsilon, x) + tu(\varepsilon, x) \leq b + a'\varepsilon < b + b' < \beta$ and $a\varepsilon \leq u_1(\varepsilon, x) = \theta(t) - tu(\varepsilon, x) \leq \theta(t) + |tu(\varepsilon, x)| \leq \theta(t) + a'\varepsilon$, which proves (2.5.5). The assumption

$u \in \mathcal{H}_s[\mathbb{R}]$ implies that there exist $\gamma \in \Gamma$ and $N_1 \in \mathbb{N}$ such that, for every $q \geq N_1$ we can find $c_1 > 0$ and $\eta_3 \in \mathbb{I}$ satisfying

$$(2.5.6) \quad |u(\varepsilon, x)| \leq c_1 \varepsilon^{\gamma(q) - N_1}, \text{ for all } (\varepsilon, x) \in]0, \eta_3[\times K.$$

Since ψ satisfies (2.5.1) there are $c_2 > 0$, $N_2 \in \mathbb{N}$ and $\eta_4 \in \mathbb{I}$ such that

$$(2.5.7) \quad |\psi^{(p)}(y)| \leq c_2 \varepsilon^{-N_2} \text{ for all } (\varepsilon, y) \in]0, \eta_3[\times [A\varepsilon, B].$$

Let $N := N_1 + N_2$. Fix $q \geq N$, let $c := c_1 c_2$ and $\eta := \min(\eta_i)_{2 \leq i \leq 4}$, then, for each $(\varepsilon, x) \in]0, \eta[\times K$, by applying the mean value theorem and (2.5.5) we have

$$|(\psi^{(p)} \cdot u_1 - \psi^{(p)} \cdot u_2)(\varepsilon, x)| \leq |u(\varepsilon, x)| \cdot \sup_{y \in [A\varepsilon, B]} |\psi^{(p+1)}(y)|$$

which implies (2.5.2) by (2.5.6) and (2.5.7). ■

THEOREM 2.6 Let $\beta \in]0, +\infty[$ and $\psi \in C^\infty(]0, \beta[)$ verifying (2.5.1).

We have :

(a) If $u \in \mathcal{G}_{H, s}[\mathbb{R}]$ satisfies the conditions $[V_\beta]$ and $[V'_\beta]$, then

$\psi \cdot u \in \mathcal{G}_{H, s}[\mathbb{R}]$;

(b) If $u_1, u_2 \in \mathcal{G}_{M, \mathbb{R}}[\mathbb{R}]$ and $u_1 - u_2 \in \mathcal{R}_s[\mathbb{R}]$, $u_i (i = 1, 2)$ satisfies $[V_p]$ and u_1 satisfies $[V_p]$ then $\varphi \cdot u_1 - \varphi \cdot u_2 \in \mathcal{R}_s[\mathbb{R}]$.

Proof. (a) Since u satisfies $[V_p]$, the result follows from the assumption (2.5.1) and

$$(2.6.1) \quad (\varphi \cdot u)^{(p)}(\varepsilon, x) = \sum_{m=1}^p \sum_{\alpha \in I(p, m)} c_p(\alpha, m) \varphi^{(m)}(u(\varepsilon, x)) \prod_{l=1}^m u^{(\alpha_l)}(\varepsilon, x),$$

where $c_p(\alpha, m)$ and $I(p, m)$ are as in the proof of PROP. 2.1.

(b) Fixed $K \subset \mathbb{R}$ and $p \in \mathbb{N}$ we will show that there are $N \in \mathbb{N}$ and $\gamma \in \Gamma$ such that, for each $q \geq N$, we can find $c > 0$ and $\eta \in I$ such that

$$(2.6.2) \quad |(\varphi \cdot u_1 - \varphi \cdot u_2)^{(p)}(\varepsilon, x)| \leq c \varepsilon^{\gamma(q) - N} \text{ whenever } (\varepsilon, x) \in]0, \eta[\times K.$$

Since the case $p = 0$ follows directly from (2.5.2), we can assume that $p \geq 1$. From (2.6.1) we get

$$(\varphi \cdot u_1 - \varphi \cdot u_2)^{(p)}(\varepsilon, x) = T_1(\varepsilon, x) + T_2(\varepsilon, x) \quad ((\varepsilon, x) \in I \times \mathbb{R}),$$

where T_1 and T_2 are the moderate functions :

$$T_1(\varepsilon, x) := \sum_{m=1}^p \sum_{\alpha} c_p(\alpha, m) (\varphi^{(m)} \cdot u_1 - \varphi^{(m)} \cdot u_2)(\varepsilon, x) \prod_{i=1}^m u_1^{(\alpha_i)}(\varepsilon, x),$$

$$T_2(\varepsilon, x) := \sum_{m=1}^p \sum_{\alpha} c_p(\alpha, m) (\varphi^{(m)} \cdot u_2)(\varepsilon, x) \cdot \sum_{i=1}^m P_i(\varepsilon, x), \text{ where}$$

$$P_i(\varepsilon, x) := [u_1^{(\alpha_1)} \dots u_1^{(\alpha_{i-1})} (u_1 - u_2)^{(\alpha_i)} u_2^{(\alpha_{i+1})} \dots u_2^{(\alpha_m)}](\varepsilon, x).$$

Now, for having (2.6.2) it is enough that $T_j (j = 1, 2)$ satisfies (2.1.8) (see the proof of PROP. 2.1). We start from the following remark : if $\varphi \in \mathcal{C}^0(]0, \beta[)$ satisfies (2.5.1) then, for every $m \in \mathbb{N}$

$\psi^{(m)}$ satisfies (2.5.1). Hence, (a) shows that $\psi^{(m)} u \in \mathcal{G}_{M,S}[\mathbb{R}]$ if $u \in \mathcal{G}_{M,S}[\mathbb{R}]$, thus the inequalities (2.1.8) follow from (2.5.2), the moderation of u_1 and u_2 and the assumption $u_1 - u_2 \in \mathcal{G}_S[\mathbb{R}]$. \square

DEFINITION 2.7 Let $\beta \in]0, +\infty[$, $\psi \in C^\infty(]0, \beta[)$ satisfying (2.5.1) and assume that $f \in \mathcal{G}_S(\mathbb{R})$ has a representative verifying $[V_\beta]$ and $[V'_\beta]$. The composition $\psi \cdot f \in \mathcal{G}_S(\mathbb{R})$ is the class of the moderate function $\psi \cdot \hat{f}$, where \hat{f} is any representative of f satisfying $[V_\beta]$.

PROPOSITION 2.8 Let $\beta \in]0, +\infty[$ and assume that $f \in \mathcal{G}_S(\mathbb{R})$ has a representative \hat{f} satisfying $[V_\beta]$ and $[V'_\beta]$, then :

(a) $\psi \cdot \hat{f}$ is a representative of $\psi \cdot f$ for every $\psi \in C^\infty(]0, \beta[)$ satisfying (2.5.1),

(b) f is an invertible element in $\mathcal{G}_S(\mathbb{R})$ and the function \hat{f}^{-1} given by $\hat{f}^{-1}(\varepsilon, x) := [\hat{f}(\varepsilon, x)]^{-1}$ for all $(\varepsilon, x) \in \text{IXR}$, is a representative of f^{-1} ,

(c) The generalized function e^f is well defined and the function $e^{\hat{f}} : (\varepsilon, x) \in \text{IXR} \longrightarrow \exp[\hat{f}(\varepsilon, x)] \in \mathbb{R}$ is a representative of e^f ,

(d) The generalized functions $\log f := \log \cdot f$ and $e^{\log f} := (\exp \cdot \log) \cdot f$ are well defined and the functions $\log \hat{f} := \log \cdot \hat{f}$ and \hat{f} are representatives of $\log f$ and $e^{\log f}$, respectively (hence, $e^{\log f} = f$, see REMARK 2.9, (d) below).

Proof. (a) Follows from DEF. 2.7 and TH. 2.6 . (b) Clearly, the

function $\varphi : y \in \mathbb{R}_+^n \longrightarrow y^{-1} \in \mathbb{R}$ satisfies (2.5.1), hence (a) shows that $\hat{f}^{-1} := \varphi \circ \hat{f}$ is a representative of $g := \varphi \circ f$. By applying (2.4.1) we get $\hat{f}^{-1}(\varepsilon, x) = [\hat{f}(\varepsilon, x)]^{-1}$ for every $(\varepsilon, x) \in I \times \mathbb{R}$ and therefore $fg = \text{class}(\hat{f} \hat{f}^{-1}) = 1$, which shows that f is invertible in $\mathcal{G}_S(\mathbb{R})$ and that \hat{f}^{-1} is a representative of $f^{-1} = g$. (c) The function $\varphi : y \in \mathbb{R}_+^n \longrightarrow e^y \in \mathbb{R}$ satisfies (2.5.1) and $e^{\hat{f}} = \varphi \circ f$. (d) Since $\log f = \varphi \circ f$, where φ is given by $\varphi(y) = \log y$ for each $y \in \mathbb{R}_+^n$, it is enough to show that φ verifies (2.5.1). This is clear if $p \geq 1$ and it follows easily in the case $p = 0$. Since $\log \hat{f} = \varphi \circ \hat{f}$, the first statement is a consequence of (a). If we set $\psi := (\exp \circ \log) | \mathbb{R}_+^n$ we have $e^{\log \hat{f}} = \psi \circ \hat{f}$, since ψ satisfies clearly (2.5.1) and $e^{\log \hat{f}} = \psi \circ \hat{f} = \hat{f}$. ■

REMARK 2.9 (a) In [A-B], § 7 it is defined the composition of generalized maps which we will sketch briefly here in a particular case. Let U and V be two open subsets of \mathbb{R} . It can be easily showed (see [A-B], 7.3.1 and 8.1.3, (d)) that $f \in \mathcal{G}_S(U)$ is valued in V if and only if, f has a representative \hat{f} verifying the following condition : for every $K \subset \subset \mathbb{R}$ there are $K' \subset \subset V$ and $\eta \in I$ such that $\{f(\varepsilon, x) \mid (\varepsilon, x) \in]0, \eta[\times K\} \subset K'$. If $f \in \mathcal{G}_S(\mathbb{R})$ is valued in V , it is shown in [A-B] that the composition $g \circ f$ is well defined whenever $g \in \mathcal{G}_S(V)$. The concept of composition resulting from DEF. 2.7

is not a particular case of the this one since the condition $[V'_\beta]$ does not imply that f is valued in $]0, \beta[$. So, the concept of composition introduced in DEF 2.7 is an extension of the concept defined in [A-B], §7 specially adapted to the applications that we intend to do in this paper. The substitution of the hypothesis " f is valued in $]0, \beta[$ " by the weaker condition $[V'_\beta]$ is compensated by the simplicity of the generalized functions involved in these applications.

(b) If $f \in \mathcal{G}_s(\mathbb{R})$ has a representative \hat{f} satisfying the conditions $[V'_\beta]$ and $[V''_\beta]$ (for any $\beta \in]0, +\infty[$) then \hat{f} satisfies the condition [Log], that is $\hat{f} \in \mathcal{G}_s^{\log}(\mathbb{R})$. Thus, the definition of $\exp(f)$ derived from PROP. 2.8(c) is a particular case of that resulting from DEF. 2.2.

(c) If $u \in \mathcal{G}_{M,s}(\mathbb{R})$ and $-u$ satisfies the conditions $[V'_\beta]$ and $[V''_\beta]$ then $f := \text{class}(-u)$ is invertible in $\mathcal{G}_s(\mathbb{R})$, hence $-f = \text{class}(u)$ is also invertible in $\mathcal{G}_s(\mathbb{R})$. Thus, the conditions $[V'_\beta]$ and $[V''_\beta]$ on a representative of $f \in \mathcal{G}_s(\mathbb{R})$, are only sufficient conditions for the invertibility of f .

(d) Let $f \in \mathcal{G}_s(\mathbb{R})$ and assume that \hat{f} is a representative of f which satisfies $[V'_\beta]$ and $[V''_\beta]$ for any $\beta \in]0, +\infty[$. It is easy to see that the generalized function $\log f$ (see PROP. 2.8(d)) belongs to

$\varphi_{\sigma}^{\log}(R)$ and that the generalized function $e^{\log f}$ of PROP. 2.8(d) coincides with the exponential of $\log f$, obtained from DEF. 2.2 and also denoted by $e^{\log f}$.

The notations which we use now are suggested by those used in § 3.

PROPOSITION 2.10 Let $(p_r, p_1) \in R^D$ such that $0 < p_r < p_1$, $\Delta p := p_r - p_1$, $v \in C^{\infty}(R_+^* \times R_+^*)$ a strictly increasing function, $v_r := v(p_r)$, $v_1 := v(p_1)$, $\Delta v := v_r - v_1$ and $\hat{H} \in \mathcal{E}_{H,S}[R]$ satisfying the condition (see (PH1) in DEF. 1.7):

$$(2.10.1) \quad |\hat{H}(\varepsilon, x)| \leq (\Delta p)^{-1} (p_r \varepsilon - p_1) \quad \text{for all } (\varepsilon, x) \in \text{IXR}.$$

If p_{**} is the class in $\mathcal{E}_S(R)$ of $\hat{p}_{**} := \Delta p \hat{H} + p_1$, then the following statements hold:

- (I) \hat{p}_{**} satisfies the conditions $[V_{\infty}]$ and $[V'_{\infty}]$ (see DEF. 2.4).
- (II) If \hat{H} satisfies the condition (PH2) of DEF. 1.7 and v satisfies the condition (2.5.1) (see PROP. 2.5), then the element :

$$(2.10.2) \quad V := (\Delta v)^{-1} (v \cdot p_{**} - v_1)$$

is a proper Heaviside g.f.

- (III) Conversely, assume that $\text{Im}(v) =]0, B[$ with $B \in]0, \infty[$, that v^{-1} satisfies the condition (2.5.1) and that there is $V \in \mathcal{E}_S(R)$ having a representative \hat{V} such that (v, \hat{V}) verifies one of the two following conditions:

$$(2.10.3) \quad \left| \begin{array}{l} (a) \quad 0 \leq \hat{V}(\varepsilon, x) \leq (\Delta v)^{-1} [v_r \varepsilon - v_1] \quad \forall (\varepsilon, x) \in \text{IXR} \\ (b) \quad \forall s > 0 \exists \eta \in I \text{ such that } v(s\varepsilon) \leq v(s)\varepsilon \quad \forall \varepsilon \in]0, \eta[\end{array} \right.$$

or,

(2.10.4) $\left\{ \begin{array}{l} \text{(a) } 0 \leq \hat{0}(\epsilon, x) \leq (\Delta v)^{-1} [v(p_r \epsilon) - v_1] \quad \forall (\epsilon, x) \in \text{IXR} \\ \text{(b) } \forall \epsilon > 0 \exists \eta \in \text{I such that } v(t)\epsilon \leq v(t\epsilon) \quad \forall \epsilon \in]0, \eta[. \end{array} \right.$

Then the generalized function

$$(2.10.5) \quad H := (\Delta p)^{-1} [v^{-1} \cdot (\Delta v \cdot V + v_1) - p_1]$$

belongs to $\mathcal{G}_s(\mathbb{R})$ and has a representative \hat{H} which satisfies the condition (2.10.1). Moreover, if $\hat{0}$ verifies the condition (PH2), then H is a proper Heaviside g.f. (and in this case, also V is a proper Heaviside g.f. since either of the statements (a) of (2.10.3) and (2.10.4) implies (PH1)).

Proof. From (2.10.1) it follows that

$$(2.10.6) \quad 0 < p_r \epsilon \leq \hat{p}_n(\epsilon, x) \leq 2p_1 - p_r \epsilon < 2p_1 < +\infty \quad \forall (\epsilon, x) \in \text{IXR}$$

which shows that \hat{p}_n satisfies the conditions $[V_{\infty}]$ and $[V'_{\infty}]$, hence (I) holds. Therefore, since v verifies the condition (2.5.1), we deduce that $v \circ \hat{p}_n$ is well defined and (see PROP. 2.8(a)) $v \circ \hat{p}_n$ is a representative of $v \circ \hat{p}_n$. Thus, the function

$$\hat{0} : (\epsilon, x) \in \text{IXR} \longrightarrow (\Delta v)^{-1} [(v \circ \hat{p}_n)(\epsilon, x) - v_1] \in \mathbb{R}$$

is moderate and its class in $\mathcal{G}_s(\mathbb{R})$ is the generalized function V defined by (2.10.2). Since v is strictly increasing, from (2.10.6), the definition of $\hat{0}$ and the inequalities $\Delta v < 0$ and $v_1 > 0$, we get

$$|\hat{0}(\epsilon, x)| \leq -(\Delta v)^{-1} [v(2p_1) + v_1] \quad \text{for every } (\epsilon, x) \in \text{IXR}$$

which implies that $\hat{0}$ verifies the condition (PH1'). On the other hand, since \hat{H} satisfies (PH2) we have

$$\lim_{\varepsilon \rightarrow 0} (\nu \cdot \hat{p}_n)(\varepsilon, x) = \nu_1 \text{ (resp. } \nu_r) \text{ if } x < 0 \text{ (resp. } x > 0)$$

hence, from the definition of $\hat{0}$ we obtain $\lim_{\varepsilon \rightarrow 0} \hat{0}(\varepsilon, x) = 0$ (resp. 1)

if $x < 0$ (resp. $x > 0$), and the proof of (II) is complete.

(III) Case 1 : The condition (2.10.3) holds. Since $\Delta \nu < 0$, from the statement (a) it follows that

$$(2.10.7) \quad \nu_r \varepsilon \leq \Delta \nu \cdot \hat{0}(\varepsilon, x) + \nu_1 \leq \nu_1 \text{ for every } (\varepsilon, x) \in \text{IXR}$$

and the statement (b) shows that there is $\eta \in \text{I}$ such that $\nu(p_r \varepsilon) \leq \nu_r \varepsilon$ for all $\varepsilon \in]0, \eta[$. Let $\hat{W} : \text{IXR} \rightarrow \mathbb{R}$ be the function given by

$$\hat{W}(\varepsilon, x) := \begin{cases} \hat{0}(\varepsilon, x), & \text{if } (\varepsilon, x) \in]0, \eta[\times \text{IXR} \\ (\Delta \nu)^{-1} [\nu(p_r \varepsilon) - \nu_1], & \text{if } (\varepsilon, x) \in [\eta, 1] \times \text{IXR} \end{cases}$$

Clearly, we have $\hat{W} \in \mathcal{G}_{\text{H}, \mathbb{R}}[\text{IR}]$ and $\hat{0} - \hat{W} \in \mathcal{R}_{\mathbb{R}}[\text{IR}]$, hence \hat{W} is a representative of U . From the definition of \hat{W} and (2.10.7) we get

$$(2.10.8) \quad \begin{cases} 0 < \nu_r \varepsilon \leq \Delta \nu \cdot \hat{W}(\varepsilon, x) + \nu_1 \leq \nu_1 < \beta, & \text{if } (\varepsilon, x) \in]0, \eta[\times \text{IXR} \\ 0 < \Delta \nu \cdot \hat{W}(\varepsilon, x) + \nu_1 = \nu(p_r \varepsilon) < \beta, & \text{if } (\varepsilon, x) \in [\eta, 1] \times \text{IXR} \end{cases}$$

which shows that $\Delta \nu \cdot \hat{W} + \nu_1$ satisfies the conditions $[U_\beta]$ and $[V'_\beta]$.

Since ν^{-1} verifies the condition (2.5.1) it follows (see DEF. 2.7)

that the composition $\nu^{-1} \cdot (\Delta \nu \cdot U + \nu_1)$ is well defined and, from

PROP. 2.8(a), has the function $\nu^{-1} \cdot (\Delta \nu \cdot \hat{W} + \nu_1)$ as a representative.

Therefore, the function

$$(2.10.9) \quad \hat{A}(\varepsilon, x) := (\Delta \nu)^{-1} [\nu^{-1} (\Delta \nu \cdot \hat{W}(\varepsilon, x) + \nu_1) - p_1] \quad \forall (\varepsilon, x) \in \text{IXR}$$

is moderate and its class in $\mathcal{G}_{\mathbb{R}}(\mathbb{R})$ is the generalized function

defined by (2.10.5). Since $\nu(p_r \varepsilon) \leq \nu_r \varepsilon$ whenever $\varepsilon \in]0, \eta[$ and ν^{-1}

is strictly increasing, the definition of \hat{A} and (2.10.8) imply $0 \leq \hat{A}(\varepsilon, x) \leq (\Delta p)^{-1} (p_r \varepsilon - p_1)$ for all $(\varepsilon, x) \in]0, \eta[\times \mathbb{R}$ and $\hat{A}(\varepsilon, x) = (\Delta p)^{-1} (p_r \varepsilon - p_1) \geq 1$ for each $(\varepsilon, x) \in]\eta, 1[\times \mathbb{R}$, showing that \hat{A} satisfies the condition (2.10.1).

Case 2 : The condition (2.10.4) holds. Since $\Delta v < 0$ the statement (a) implies

$$(2.10.10) \quad v(p_r \varepsilon) \leq \Delta v \cdot \hat{0}(\varepsilon, x) + v_1 \leq v_1 \quad \text{for each } (\varepsilon, x) \in \mathbb{I} \times \mathbb{R}$$

and the statement (b) shows that there is $\eta \in \mathbb{I}$ such that $v_r \varepsilon \leq v(p_r \varepsilon)$ if $\varepsilon \in]0, \eta[$, hence by (2.10.10) we have $v_r \varepsilon \leq \Delta v \cdot \hat{0}(\varepsilon, x) + v_1 \leq v_1$ for every $(\varepsilon, x) \in]0, \eta[\times \mathbb{R}$ which, together with (2.10.10), implies that $\Delta v \cdot \hat{0} + v_1$ satisfies $[V_p]$ and $[V'_p]$. Since v^{-1} verifies the condition (2.5.1), it follows that $v^{-1} \cdot (\Delta v \cdot \hat{0} + v_1)$ is a representative of $v^{-1} \cdot (\Delta v \cdot V + v_1)$ and therefore, the function \hat{A} defined by

$$(2.10.11) \quad \hat{A}(\varepsilon, x) := (\Delta p)^{-1} [v^{-1}(\Delta v \cdot \hat{0}(\varepsilon, x) + v_1) - p_1] \quad \forall (\varepsilon, x) \in \mathbb{I} \times \mathbb{R}$$

is a representative of the generalized function H given by (2.10.5). Now, since v^{-1} is strictly increasing, from (2.10.10) and (2.10.11) we get (2.10.1). For the last statement of (III), it is enough to show that \hat{A} verifies (PH2). Let $\hat{0}$ denotes either of the moderate functions $\hat{0}$ or $\hat{0}$ which defines \hat{A} (see (2.10.9) (resp. (2.10.11)) in the Case 1 (resp. Case 2)) then, since $\hat{0}$ satisfies

(PH2) (because $\hat{O}(\varepsilon, -) = \hat{O}(\varepsilon, -)$ for small ε) we have

$$\lim_{\varepsilon \rightarrow 0} \varepsilon^{-1} \cdot (\Delta v \cdot \hat{O} + v_1) (\varepsilon, x) = p_1 \text{ (resp. } p_r) \text{ if } x < 0 \text{ (resp. } x > 0)$$

hence \hat{A} satisfies (PH2) by its own definition. ■

Given $y \in C^\infty(\mathbb{R})$ let us consider the function $y^* \in C^\infty(\mathbb{R}^2)$ defined by

$$(2.11) \quad y^*(x, t) := x - y(t) \quad \text{for each } (x, t) \in \mathbb{R}^2.$$

The map $L \in C^\infty(\mathbb{R}^2, \mathbb{R}^2)$ defined by $L(x, t) := (y^*(x, t), t)$ for every

$(x, t) \in \mathbb{R}^2$ is bijective with inverse $L^{-1}(\lambda, s) := (\lambda + y(s), s)$ for

all $(\lambda, s) \in \mathbb{R}^2$. The Jacobian determinants are

$$\text{Det} J_L(x, t) = \text{Det} J_{L^{-1}}(\lambda, s) = 1.$$

With these notations we have the following result:

PROPOSITION 2.11 For every $G \in \mathcal{G}_s(\mathbb{R})$ the statements below hold:

(I) $G \cdot y^* \approx 0$ if and only if $G \approx 0$.

(II) $G \cdot y^* = 0$ if and only if $G = 0$.

Proof. Let \hat{G} be any representative of G , hence the map

$$\hat{G} \cdot y^* : (\varepsilon, x, t) \in \mathbb{I} \times \mathbb{R}^2 \longrightarrow \hat{G}(\varepsilon, x - y(t)) \in \mathbb{R}$$

is a representative of $G \cdot y^*$. If $G \cdot y^* \approx 0$ then

$$(2.11.1) \quad \lim_{\varepsilon \rightarrow 0} \int_{\mathbb{R}^2} \hat{G}(\varepsilon, x - y(t)) \varphi(x, t) dx dt = 0 \text{ for each } \varphi \in \mathcal{D}(\mathbb{R}^2)$$

Given $\varphi \in \mathcal{D}(\mathbb{R})$, it is enough to show that

$$(2.11.2) \quad \lim_{\varepsilon \rightarrow 0} \int_{-\infty}^{+\infty} \hat{G}(\varepsilon, \lambda) \varphi(\lambda) d\lambda = 0$$

Fix $\varphi_\lambda \in \mathcal{D}(\mathbb{R})$ with integral equal to 1 on \mathbb{R} , then

$$\int_{-\infty}^{+\infty} \hat{G}(\varepsilon, \lambda) \varphi(\lambda) d\lambda = \int_S \hat{G}(\varepsilon, \lambda) \varphi(\lambda) \varphi_\lambda(t) d\lambda dt \quad (\varepsilon \in \mathbb{I})$$

where $S := \text{supp}(\varphi) \times \text{supp}(\varphi_\lambda)$. Hence, by changing variables we

can write

$$\int_{-\infty}^{+\infty} \hat{G}(\varepsilon, \lambda) \psi(\lambda) d\lambda = \int_{L^{-1}(S)} \hat{G}(\varepsilon, x - y(t)) \psi(x - y(t)) \psi_\lambda(t) dx dt \quad (\varepsilon \in I).$$

Consider $\psi \in \mathcal{D}(\mathbb{R}^n)$ defined by $\psi(x, t) := \psi(x - y(t)) \psi_\lambda(t)$. From the above identity we get, as $\text{supp}(\psi) = L^{-1}(S)$

$$\int_{-\infty}^{+\infty} \hat{G}(\varepsilon, \lambda) \psi(\lambda) d\lambda = \int_{\text{supp}(\psi)} \hat{G}(\varepsilon, x - y(t)) \psi(x, t) dx dt \quad (\varepsilon \in I)$$

which implies (2.11.2) by (2.11.1), that is $G \approx 0$. Conversely, now we must show that (2.11.1) holds. Indeed, for a fixed $\psi \in \mathcal{D}(\mathbb{R}^n)$, the change of variable formula shows that

$$\int_{\mathbb{R}^n} G(\varepsilon, x - y(t)) \psi(x, t) dx dt = \int_{L(\text{supp}(\psi))} G(\varepsilon, \lambda) \psi(\lambda + y(t), t) d\lambda dt \quad (\varepsilon \in I)$$

Let $\phi \in \mathcal{D}(\mathbb{R}^n)$ be defined by $\phi(\lambda, t) := \psi(\lambda + y(t), t)$.

Since $\text{supp}(\phi) = L(\text{supp}(\psi))$, the above equality implies

$$(2.11.3) \quad \int_{\mathbb{R}^n} \hat{G}(\varepsilon, x - y(t)) \psi(x, t) dx dt = \int_{-\infty}^{+\infty} \hat{G}(\varepsilon, \lambda) \phi(\lambda) d\lambda,$$

where $\psi \in \mathcal{D}(\mathbb{R}^n)$ is defined by

$$\psi(\lambda) := \int_{-\infty}^{+\infty} \psi(\lambda, t) dt \quad \text{for every } \lambda \in \mathbb{R}$$

The assumption $G \approx 0$ shows that (2.11.2) holds and this together with (2.11.3), implies (2.11.1). The proof of (I) is complete.

For the proof of (II), assume now that $G \cdot y^* = 0$, $K \subset \subset \mathbb{R}$ and $p \in \mathbb{N}$.

We will show that we can find $\gamma \in \Gamma$ and $N \in \mathbb{N}$ such that for each $q \geq N$ there are $c > 0$ and $\eta \in I$ satisfying

$$(2.11.4) \quad |\hat{G}^{(p)}(\varepsilon, \lambda)| \leq c \varepsilon^{\gamma(q) - N} \quad \text{for every } (\varepsilon, \lambda) \in]0, \eta[\times K'.$$

Indeed, the assumption on $G \cdot y^*$ implies, since $K_\lambda := \bar{L}^{-1}(K \times K)$ is a compact subset of \mathbb{R}^n and $\alpha := (p, 0) \in \mathbb{N}^n$, that we can find

$\gamma \in \Gamma$ and $N \in \mathbb{N}$ such that for every $q \geq N$ there are $c > 0$ and $\eta \in I$ satisfying

$$(2.11.5) \quad |\partial^\alpha (\hat{G} \cdot y^*) (\epsilon, x, t)| \leq c \epsilon^{\gamma(q) - N} \text{ for all } (\epsilon, x, t) \in]0, \eta[\times K$$

Given $\lambda \in K$, if $(x, t) := L^{-1}(\lambda, \lambda)$, we have $x = \lambda + y(t)$ and $\lambda = t$ and therefore

$$(2.11.6) \quad \hat{G}^{(p)}(\epsilon, \lambda) = \hat{G}^{(p)}(\epsilon, x - y(t)) = \partial^\alpha (\hat{G} \cdot y^*) (\epsilon, x, t)$$

which shows that (2.11.4) follows from (2.11.5). Conversely, assume that $G = 0$ and fix $K \subset \mathbb{R}^n$ and $(p, q) \in \mathbb{N}^2$. We must show that we can find $\gamma \in \Gamma$ and $N \in \mathbb{N}$ such that for every $q \geq N$ there are $c > 0$ and $\eta \in I$ satisfying (2.11.5). In fact, by using the second identity in (2.11.6) and the chain rule, for all $(\epsilon, x, t) \in]\epsilon, \eta[\times \mathbb{R}^n$, we get

$$(2.11.7) \quad \partial^\alpha (\hat{G} \cdot y^*) (\epsilon, x, t) = \sum_{m=1}^q \sum_{\alpha} \bar{c}_p(\alpha, m) \hat{G}^{(p+m)}(\epsilon, x - y(t)) \prod_{i=1}^m y^{(\alpha_i)}(t)$$

where α runs over $I(q, m)$ and $\bar{c}_p(\alpha, m) := (-1)^{|\alpha|} c_p(\alpha, m)$ (see the proof of PROP. 2.1(a) for the definitions of $I(q, m)$ and $c_p(\alpha, m)$). Let K_1 and K_2 be compact subsets of \mathbb{R} such that $L(K) \subset K_1 \times K_2$ and consider

$$(2.11.8) \quad c_\epsilon := \sup_{\substack{s \in K \\ 1 \leq m \leq q}} \sum_{\alpha} |\bar{c}_p(\alpha, m)| \prod_{i=1}^m |y^{(\alpha_i)}(s)|.$$

Since $G = 0$ we can find $\gamma \in \Gamma$ and $N \in \mathbb{N}$ such that for every $q \geq N$ there are $c_m > 0$ and $\eta \in I$ satisfying

$$(2.11.9) \quad \sup_{\lambda \in K_1} \sum_{m=1}^q |\hat{G}^{(p+m)}(\epsilon, \lambda)| \leq c_m \epsilon^{\gamma(q) - N} \text{ whenever } \epsilon \in]0, \eta[.$$

Given $(x, t) \in K$, if $(\lambda, s) = L(x, t)$ we have $s = t$ and $\lambda = x - y(t)$.

hence (2.11.7), (2.11.8) and (2.11.9) imply (2.11.5) for $c = c_1 c_2$.

3 A SYSTEM OF PARTIAL DIFFERENTIAL EQUATIONS FROM HYDRODYNAMICS WITH VISCOSITY

Assume that $v \in C^0(\mathbb{R}_+^n, \mathbb{R}_+^n)$ is a strictly increasing function which satisfies (2.5.1) (with $B = \infty$, since v is defined in \mathbb{R}_+^n) and consider the following system of non-linear PDE:

$$[S] \quad \left\{ \begin{array}{l} (E_1) \quad p_t^- + (pu)_x \approx 0 \\ (E_2) \quad (pu)_t + (p + pu^2)_x \approx [(v \cdot p)u_x]_x \\ (E_3) \quad E_t + [(E + p)u]_x \approx [(v \cdot p)uu_x]_x \\ (E_4) \quad E \approx \lambda p + \frac{1}{2} pu^2 \end{array} \right.$$

where p, u, p and E are in $\mathcal{C}_b(\mathbb{R}^n)$, $\lambda \in \mathbb{R}^n$ and the symbol \approx denotes the association relation (see DEF.1.1). We also consider another

system $[\bar{S}]$ associated with $[S]$, which consists of the equations (E_i) ($i=2,3,4$) of $[S]$ and the equation (E_1) replaced by

$$(\bar{E}_1) \quad p_t + (pu)_x = 0.$$

A discontinuous (shock) solution (constant before and after the shock with constant velocity of propagation and macroscopic form of the shock invariable with the time) for the system $[S]$ (or $[\bar{S}]$) is any subset (p, u, p, E) of $\mathcal{C}_b(\mathbb{R})$ given by

$$(S_1) \quad p = \Delta p \cdot H \cdot y^n + p_1, \quad (S_2) \quad u = \Delta u \cdot K \cdot y^n + u_1,$$

$$(S_3) \quad p = \Delta p \cdot L \cdot y^n + p_1, \quad (S_4) \quad E = \Delta E \cdot M \cdot y^n + E_1.$$

which are solutions of the system [S] (or $[\bar{S}]$) and satisfy the following conditions:

(A₁) $y^* \in C^0(\mathbb{R})$ is the function defined in [2.1], associated to the function $y : t \in \mathbb{R} \rightarrow ct \in \mathbb{R}$, where $c \in \mathbb{R}$ (that is $y^*(x,t) = x - ct$ for all $(x,t) \in \mathbb{R}^n$).

(A₂) Let κ denote indistinctly ρ, u, p or E . There are real numbers κ_r and κ_l verifying the condition $0 < \kappa_r < \kappa_l$ and we define $\Delta\kappa := \kappa_r - \kappa_l$ (hence $\Delta\kappa < 0$).

(A₃) H, K, L and M are proper Heaviside g.f. (see DEF.1.7).

(A₄) H has a representative \hat{H} satisfying (2.10.1) (see PROP.2.10).

(A₅) K has the following property: $YK' \approx 0$ in $\mathcal{E}_s(\mathbb{R}^n)$ for every proper Heaviside g.f. Y .

Note that the Heaviside g.f. g_p in EX.1.5(c) is proper and satisfies the condition $(g_p)' | \mathbb{R}^n = 0$, hence g_p has property (A₅).

In what follows we will need the identities below, called jump conditions, which are relations among the real numbers $c, \rho_r, \rho_l, \dots, E_r$ and E_l introduced in (A₁) and (A₂):

$$(J_1) \quad c = \Delta u \left(1 + \frac{\rho_l}{\Delta\rho}\right) + u_1,$$

$$(J_2) \quad \frac{\Delta p}{\Delta u} = \rho_l \left(1 + \frac{\rho_l}{\Delta\rho}\right),$$

$$(J_3) \quad \Delta p \left(1 + \frac{u_1}{\Delta u}\right) = \rho_l \frac{\Delta E}{\Delta p} - E_l - \rho_l,$$

$$(J_4) \quad \begin{cases} E_r = \lambda \rho_r + \frac{1}{2} \rho_r u_r^2 \\ E_l = \lambda \rho_l + \frac{1}{2} \rho_l u_l^2 \end{cases}.$$

Finally, by introducing the generalized functions ρ_*, u_*, p_* and E_*

in $\mathcal{G}_S(\mathbb{R})$ defined by

$$[3.1] \quad \begin{cases} p_H = \Delta p_H + p_1, & u_H = \Delta u_H + u_1, \\ p_M = \Delta p_M + p_1, & E_H = \Delta E_H + E_1, \end{cases}$$

we can write the shock solutions (S_1) - (S_4) in the following way

$$[3.2] \quad \begin{cases} p = p_H \cdot y^H, & u = u_H \cdot y^H, \\ p = p_M \cdot y^M, & E = E_H \cdot y^H. \end{cases}$$

Since H satisfies (A_M) and (A_1) and v verifies (2.5.1), from PROP. 2.10(II) it follows that the generalized function V defined in (2.10.2), namely

$$[3.3] \quad V = (\Delta v)^{-1} (v \cdot p_H - v_1) \in \mathcal{G}_S(\mathbb{R})$$

is a proper Heaviside g.f.. With these assumptions and notations (which includes those of PROP. 2.10), we have the following result:

LEMMA 3.1 (a) The following conditions are equivalent:

$$(i) \quad vK' \approx -\frac{v_1}{\Delta v} H$$

$$(ii) \quad (v \cdot p_H) u'_H \approx 0$$

(b) If the equivalent conditions of (a) hold, then the following conditions are equivalent:

$$(j) \quad (v \cdot p_H) u_H u'_H \approx 0$$

$$(jj) \quad vK' \approx -\frac{1}{2} \frac{v_1}{\Delta v} H$$

Proof. (a) From [3.3] we get

$$(3.1.1) \quad v \cdot p_H = \Delta v V + v_1$$

which implies that (ii) is equivalent to

$$(3.1.2) \quad \Delta v U u'_n + v_1 u'_n \approx 0.$$

From the relations $\Delta u \neq 0$, $u'_n = \Delta u K'$ (see [3.1]) and $K' \approx H'$ (see PROP.1.6) it follows that (3.1.2) is equivalent to (i).

(b) The definition of u_n ([3.1]) shows that (j) is equivalent to

$$(3.1.3) \quad \Delta u (v \cdot p_n) K u'_n + u_1 (v \cdot p_n) u'_n \approx 0.$$

Since $\Delta u \neq 0$ and $u'_n = \Delta u K'$, the condition (i) of (a) shows that

(3.1.3) is equivalent to

$$(3.1.4) \quad (v \cdot p_n) K K' \approx 0.$$

By PROP.1.8(c) we have $K^2 \approx K$ and hence, by the chain rule, we get

$KK' \approx \frac{1}{2} K'$ which together with (3.1.1) and $\Delta v \neq 0$, implies that

(3.1.4) is equivalent to (JJ). ■

In the sequel we will prove that the system [S] has shock solutions if and only if the jump conditions (J_1) – (J_4) of the classical case without viscosity (that is $v=0$) hold. We will show also that the situation is rather different for the associated system $[\bar{S}]$ which may not have shock solutions. More precisely, we will prove that, in the particular case $v(x) = x^2$ for all $x \in \mathbb{R}_+^*$, the corresponding system $[\bar{S}]$ has not shock solutions. We recall that the generalized functions ρ, u, p and E defined by (S_1) , (S_2) , (S_3) and (S_4) respectively, satisfy the conditions (A_i) ($1 \leq i \leq 5$).

PROPOSITION 3.2 If p and u are given by (S_1) and (S_2) respectively then the following conditions are equivalent:

(i) p and u are solutions of the equation (E_1) .

(ii) The Jump condition (J_1) holds.

Proof. The relations [3.2], the chain rule and the PROP.2.11 (I) imply that $p_t + (pu)_x \approx 0$ if and only if $(p_*u_* - cp_*)' \approx 0$. On the other hand, by [3.1] we get

$$(p_*u_* - cp_*)' = (u_1 - c)\Delta p H' + p_1 \Delta u K' + \Delta p \Delta u (HK)'$$

and since K' and $(HK)'$ are associated with H' (see PROP.1.8(c) and PROP.1.2(c)) it follows that

$$(p_*u_* - cp_*)' \approx \Delta p [-(c - u_1) + (1 + \frac{p_1}{\Delta p})\Delta u] H'.$$

Hence, the result follows from PROP.1.6(c) and (e). \blacksquare

PROPOSITION 3.3 If p, u and p are given by $(S_1), (S_2)$ and (S_3) respectively then the following conditions are equivalent:

(i) p, u and p are solutions of the equations (E_1) and (E_2) .

(ii) We have the following statements: (a) The Jump conditions (J_1) and (J_2) hold, (b) The generalized functions H, K and V (see [3.3]) satisfy the relation

$$(3.3.1) \quad VK' \approx -\frac{v_1}{\Delta v} H' \quad \text{in } \mathcal{G}_\varepsilon(\mathbb{R}).$$

Proof. Firstly we will give some preliminary computations.

Since $[(v \cdot p)u_x]_x = [(v \cdot p_*)u'_*] \cdot y^*$ and $(pu)_t + (pu^* + p)_x =$

$(-c p_n u_n + p_n u_n^2 + p_n)' \cdot y^n$, by PROP. 2.11(I) it follows that

$$(3.3.2) \quad \left| \begin{array}{l} (p u)_t + (p u^2 + p)_x \sim [(v \cdot p) u_x]_x \text{ if and only if} \\ (-c p_n + p_n u_n^2 + p_n)' \sim [(v \cdot p_n) u_n'] \end{array} \right.$$

On the other hand, by [3.1] we have

$$-c p_n + p_n u_n^2 + p_n = a_0 + a_1 H + a_2 K + a_3 L + a_4 HK + a_5 K^2 + a_6 HK^2$$

where the real numbers a_i ($0 \leq i \leq 6$) are defined by

$$a_0 = p_1 + p_1 u_1 (u_1 - c), \quad a_1 = u_1 \Delta p (u_1 - c), \quad a_2 = p_1 \Delta u (2u_1 - c),$$

$$a_3 = \Delta p, \quad a_4 = \Delta p \Delta u (2u_1 - c), \quad a_5 = p_1 \Delta u^2, \quad a_6 = \Delta p \Delta u^2.$$

Since K' , L' , $(HK)'$, $(K^2)'$ and $(HK^2)'$ are associated with H' (see PROP. 1.8(c) and PROP. 1.2(c)), the preceding identity implies

$$(3.3.3) \quad (-c p_n + p_n u_n^2 + p_n)' \sim a H'$$

where $a = \sum a_i$. From (3.3.2) and (3.3.3) it follows that

$$(p u)_t + (p u^2 + p)_x \sim [(v \cdot p) u_x]_x \text{ if and only if } [(v \cdot p_n) u_n'] \sim$$

$a H'$ hence, by integration (see PROP. 1.2(d) or [A-B], 4.3.2) we get

$$(3.3.4) \quad \left| \begin{array}{l} (p u)_t + (p u^2 + p)_x \sim [(v \cdot p) u_x]_x \text{ if and only if} \\ (v \cdot p_n) u_n' \sim a H + z, \text{ for some generalized constant } z. \end{array} \right.$$

From the definition of a_j ($0 \leq j \leq 6$) we obtain

$$a = \Delta p + \Delta p u_1 (u_1 - c) + \Delta u u_1 (\Delta p + p_1) + \Delta u (u_1 - c) (\Delta p + p_1) + \Delta u^2 (\Delta p + p_1).$$

Now, if the condition (J_1) holds we can write

$$a = \Delta p + \Delta u^2 (\Delta p + p_1) \left(-\frac{p_1}{\Delta p} \right) = \Delta p - p_1 \Delta u^2 \left(1 + \frac{p_1}{\Delta p} \right).$$

We can summarize the above considerations as follows:

(3.3.5) If (J_A) holds then (J_B) holds if and only if $a = 0$.

On the other hand, by [3.3] we have

$$(\nu \circ \rho_{\#})u'_n = \Delta \nu U u'_n + \nu_1 u'_n$$

and since $u'_n = \Delta u K'$, $K' \approx 0$ in $\mathcal{C}_S(\mathbb{R}^n)$ (see PROP.1.6(d')) and $U K' \approx 0$

in $\mathcal{C}_S(\mathbb{R}^n)$ by the assumption (A_B) , from the above identity we get

$$(3.3.6) \quad (\nu \circ \rho_{\#})u'_n \approx 0 \quad \text{in } \mathcal{C}_S(\mathbb{R}^n).$$

(i) \implies (ii): Since p and u are solutions of (E_A) , by PROP.3.2 the condition (J_A) holds and since p, u and p are solutions of (E_B) , by (3.3.4) we have

$$(3.3.7) \quad (\nu \circ \rho_{\#})u'_n \approx aH + z \quad \text{in } \mathcal{C}_S(\mathbb{R}^n).$$

By restriction to \mathbb{R}_-^n and using (3.3.6) and PROP.1.6(d), from (3.3.7) we get $z \approx 0$, hence we can write (3.3.7) as follows

$$(3.3.8) \quad (\nu \circ \rho_{\#})u'_n \approx aH \quad \text{in } \mathcal{C}_S(\mathbb{R}^n).$$

Now, by restriction to \mathbb{R}_+^n , from (3.3.8) we get

$$(\nu \circ \rho_{\#})u'_n \approx aH \quad \text{in } \mathcal{C}_S(\mathbb{R}_+^n),$$

hence, by (3.3.6) and a minor modification in the proof of the PROP.1.6(e) we have $a = 0$, which shows by (3.3.8) that

$$(3.3.9) \quad (\nu \circ \rho_{\#})u'_n \approx 0 \quad \text{in } \mathcal{C}_S(\mathbb{R}^n).$$

From (3.3.9) and LEMMA 3.1 it follows (3.3.1). Since $a = 0$ and the condition (J_A) holds, by (3.3.5) it follows that (J_B) holds.

(ii) \implies (i): Since the conditions (J_A) and (J_B) hold, by PROP.3.2

and (3.3.5) it follows that p and u are solutions of (E_1) and $a=0$. From (3.3.1) and LEMMA 3.1 it follows that (3.3.9) holds, which implies $(\nu \cdot p_*)u'_* \approx 0 = aH$. Hence, (3.3.4) (with $z = 0$) shows that p, u and p are solutions of (E_2) . \square

PROPOSITION 3.4 If p, u, p and E are given by $(S_1), (S_2), (S_3)$ and (S_4) respectively, then the following conditions are equivalent:

- (i) p, u, p and E are solutions of the equations $(E_1), (E_2)$ and (E_3) .
- (ii) We have the following statements: (a) The jump conditions $(J_1), (J_2)$ and (J_3) hold, (b) The generalized functions H, K and V (see [3.3]) satisfy the relation (3.3.1) and

$$(3.4.1) \quad VKK' \approx -\frac{1}{2} \frac{\nu}{\Delta\nu} H' \quad \text{in } \mathcal{G}_S(\mathbb{R}).$$

Proof. The argument is similar to that of the proof of the PROP. 3. The relations [3.2] and the chain rule imply the two identities

$$E_t + [(E + p)u]_x = [(E_* + p_*)u_* - cE_*] \cdot y^*$$

$$[(\nu \cdot p)uu_x]_x = [(\nu \cdot p_*)u_*u'_*] \cdot y^*$$

Hence, by PROP. 2.11(I) we get

$$(3.4.2) \quad \begin{cases} E_t + [(E + p)u]_x \approx [(\nu \cdot p)uu_x]_x & \text{if and only if} \\ [(E_* + p_*)u_* - cE_*] \approx [(\nu \cdot p_*)u_*u'_*]. \end{cases}$$

Now, from [3.1] we get

$$(E_* + p_*)u_* - cE_* = b_0 + b_1K + b_2L + b_3M + b_4KL + b_5KM$$

where the real numbers b_j ($0 \leq j \leq 5$) are defined by

$$b_0 = (E_1 + p_1)u_1 - cE_1, \quad b_1 = \Delta u(E_1 + p_1), \quad b_2 = \Delta p u_1$$

$$b_3 = \Delta E(u_1 - c), \quad b_4 = \Delta u \Delta p \text{ and } b_5 = \Delta u \Delta E.$$

Since $K', L', M', (KL)'$ and $(KM)'$ are associated to H' , by derivation of the preceding identity we obtain

$$(3.4.3) \quad [(E_{x_j} + p_{x_j})u_{x_j} - cE_{x_j}]' \approx bH'$$

where $b = \sum b_j$. From (3.4.2) and (3.4.3) it follows that

$$E_t + [(E + p)u]_x \approx [(v \cdot p)uu_x]_x \text{ if and only if } [(v \cdot p_{x_j})u_{x_j}u'_{x_j}]' \approx$$

bH' hence, by integration we have

$$(3.4.4) \quad \left\{ \begin{array}{l} E_t + [(E + p)u]_x \approx [(v \cdot p)uu_x]_x \text{ if and only if} \\ (v \cdot p_{x_j})u_{x_j}u'_{x_j} \approx bH + z, \text{ for some generalized constant } z. \end{array} \right.$$

From the definition of b_j ($0 \leq j \leq 5$) it follows

$$b = \Delta p(\Delta u + u_1) + \Delta E(\Delta u - c + u_1) + \Delta u(E_1 + p_1)$$

and since the condition (J_4) implies $\Delta u - c + u_1 = -p_1 \frac{\Delta u}{\Delta p}$ we can write

$$b = \Delta p(\Delta u + u_1) - \Delta u(p_1 \frac{\Delta E}{\Delta p} - E_1 - p_1).$$

Therefore, we have the following statement:

$$(3.4.5) \quad \text{If } (J_4) \text{ holds then } (J_3) \text{ holds if and only if } b = 0.$$

We have also the relation

$$(3.4.6) \quad (v \cdot p_{x_j})u_{x_j}u'_{x_j} \approx 0 \quad \text{in } \mathcal{C}_5(\mathbb{R}^*)$$

which follows from a minor modification in the proof of (3.3.6).

(i) \implies (ii): Since p, u and p are solutions of (E_1) and (E_2) , by PROP.3.3, the conditions $(J_1), (J_2)$ and (3.3.1) hold. Since p, u, p

and E are solutions of $(E_1), (E_2)$ and (E_3) , by (3.4.4) it follows

$$(\nu \cdot \rho_{**}) u_{**} u'_{**} \sim bH + z \quad \text{in } \mathcal{F}_G(\mathbb{R}).$$

Hence, by a minor modification in the proof of the implications (3.3.7) \implies (3.3.8) \implies (3.3.9), (by applying (3.4.6) and PROP.1.6 (d), (e)), we get $b = 0$ and $z \sim 0$ which implies

$$(3.4.7) \quad (\nu \cdot \rho_{**}) u_{**} u'_{**} \sim 0 \quad \text{in } \mathcal{F}_G(\mathbb{R}).$$

Since (3.3.1) holds, the relation (3.4.7) together with LEMMA 3.1 implies (3.4.1). By (3.4.5), since $b = 0$, we have that (J_2) holds.

(ii) \implies (i): Since $(J_1), (J_2)$ and (3.3.1) hold, by PROP.3.3 it follows that ρ, u and p are solutions of (E_1) and (E_2) . On the other hand, since (J_1) and (J_3) hold, by (3.4.5) we have $b = 0$ hence, from (3.3.1), (3.4.1) and LEMMA 3.1(b) it follows that (3.4.7) holds and therefore $(\nu \cdot \rho_{**}) u_{**} u'_{**} \sim 0 = bH$ in $\mathcal{F}_G(\mathbb{R})$. Hence, by (3.4.4) (with $z = 0$), it follows that ρ, u, p and E are solutions of (E_3) . ■

PROPOSITION 3.5 If ρ, u, p and E are given by $(S_1), (S_2), (S_3)$ and (S_4) respectively, then the following conditions are equivalent:

- (i) ρ, u, p and E are solutions of (E_4) ,
- (ii) The Jump condition (J_4) holds.

Proof. The relations [3.2] imply

$$(3.5.1) \quad \lambda \rho + \frac{1}{2} \rho u^2 = (\lambda \rho_{**} + \frac{1}{2} \rho_{**} u_{**}^2) \cdot y^{**}.$$

From (3.1) it follows

$$\lambda p_* + \frac{1}{2} p_* u_*^2 = d_0 + d_1 H + d_2 K + d_3 L + d_4 HK + d_5 K^2 + d_6 HK^2$$

where the real numbers d_j ($0 \leq j \leq 6$) are defined by

$$(3.5.2) \quad \left\{ \begin{array}{l} d_0 = \lambda p_1 + \frac{1}{2} p_1 u_1^2, \quad d_1 = \frac{1}{2} u_1^2 \Delta p, \quad d_2 = p_1 u_1 \Delta u, \\ d_3 = \lambda \Delta p, \quad d_4 = u_1 \Delta p \Delta u, \quad d_5 = \frac{1}{2} p_1 \Delta u^2, \quad d_6 = \frac{1}{2} \Delta p \Delta u^2. \end{array} \right.$$

From the identity above and (3.5.1), by the same argument used in PROP.3.3 and PROP.3.4, it follows that

$$\lambda p_* + \frac{1}{2} p_* u_*^2 \sim d_0 + dH \quad \text{in } \mathfrak{F}_s(\mathbb{R})$$

where $d = \sum d_j$. Now, from (3.5.1) and PROP.2.11(I) we get

$$(3.5.3) \quad E \sim \lambda p + \frac{1}{2} p u^2 \text{ if and only if } E_* \sim d_0 + dH \text{ in } \mathfrak{F}_s(\mathbb{R}).$$

On the other hand, the definition of d and (3.5.2) show that

$$d = (\lambda p_r + \frac{1}{2} p_r u_r^2) - (\lambda p_1 + \frac{1}{2} p_1 u_1^2),$$

which, by the definition of ΔE , implies

$$(3.5.4) \quad \Delta E = d \text{ and } E_1 = \lambda p_1 + \frac{1}{2} p_1 u_1^2 \text{ if and only if } (J_4) \text{ holds.}$$

(i) \implies (ii): From (i), (3.5.3) and the relation $H \sim M$ it follows that $\Delta E.H + E_1 \sim \Delta E.M + E_1 = E_* \sim d_0 + dH$, hence

$$(3.5.5) \quad (d - \Delta E)H \sim E_1 - d_0 \quad \text{in } \mathfrak{F}_s(\mathbb{R}).$$

Therefore, by restriction to \mathbb{R}_-^* , the PROP.1.6(d) shows that

$$(3.5.6) \quad E_1 = d_0 = \lambda p_1 + \frac{1}{2} p_1 u_1^2$$

and by (3.5.5) we get $(d - \Delta E)H \sim 0$ in $\mathfrak{F}_s(\mathbb{R})$. Now, by restriction to \mathbb{R}_+^* , the PROP.1.6(d) and (e) (with a minor modification) we have

$$(3.5.7) \quad \Delta E = d.$$

From (3.5.6), (3.5.7) and (3.5.4), it follows that (J_A) holds.

(ii) \implies (i): From (ii) and (3.5.4) it follows that (3.5.6) and (3.5.7) holds. Since $H \approx M$ we have $E_* \approx \Delta E \cdot H + E_1$ in $\mathcal{G}_\varepsilon(\mathbb{R})$, hence $E_* \approx dH + \alpha p_1 + \frac{1}{2} p_1 u_1^2 = dH + d_0$, which shows (i) by (3.5.3). \blacksquare

We can summarize the PROP.3.4 and 3.5 in the following result:

PROPOSITION 3.6 For the generalized functions p, u, p and E in $\mathcal{G}_\varepsilon(\mathbb{R}^D)$ defined by $(S_A), (S_B), (S_C)$ and (S_D) respectively, the following conditions are equivalent:

(i) p, u, p and E are solutions of the system [S],

(ii) The Jump conditions $(J_A), (J_B), (J_C)$ and (J_D) holds and the generalized functions H, K and V (see [3.3]) satisfy the following relations in $\mathcal{G}_\varepsilon(\mathbb{R})$:

$$(3.6.1) \quad VK' \approx -\frac{v_1}{\Delta v} H' \quad \text{and} \quad VKK' \approx -\frac{1}{2} \frac{v_1}{\Delta v} H'. \quad \blacksquare$$

Next, we will show that there are systems $[\bar{S}]$ without shock solutions. We need the following result:

LEMMA 3.7 Let p and u be the generalized functions in $\mathcal{G}_\varepsilon(\mathbb{R}^D)$ given by (S_A) and (S_B) respectively and suppose that p and u are solutions of the equation (\bar{E}_A) . Then there exists a generalized constant $z \in \mathcal{G}_\varepsilon(\mathbb{R})$ such that

$$(3.7.1) \quad p_*^2 u_*' = z p_*' \quad \text{and} \quad z \approx p_1(u_1 - c).$$

Proof. By the assumption (A₄) there is a representative \hat{H} of H verifying (2.10.1) (see PROP.2.10), let $\hat{P}_* = \Delta \hat{P} + P_1$. From PROP. 2.10 (I) and PROP.2.8 (b) it follows that P_* is an invertible element of $\mathcal{G}_S(\mathbb{R})$ and, by PROP.2.8(d), we know that $\log P_*$ is well defined, $\log P_* \in \mathcal{G}_S^{\log}(\mathbb{R})$ (see REM.2.9 (a)) and therefore, $e^{\log P_*}$ is also well defined. Since p and u are solutions of (E_1) , the identity $p_t + (pu)_x = (p_* u_* - c p_*)' \cdot y^*$ and PROP.2.11(II) imply $p_* u_*' + p_*' u_* = c p_*$. Therefore, by the definition of u_* (see [3.1]) we can write

$$(3.7.2) \quad K' + (P_*^{-1} P_*') K = (\Delta u)^{-1} (c - u_1) P_*^{-1} P_*'.$$

The moderate function $\hat{F} := \log \hat{P}_*$ is a representative of $F := \log P_*$. Since $F \in \mathcal{G}_S^{\log}(\mathbb{R})$, $F' = P_*^{-1} P_*'$ and $e^{\hat{F}} = \hat{P}_*$, by the THEOREM 2.3, any solution of the differential equation (3.7.2) has a representative given by

$$(3.7.3) \quad \hat{R}(\varepsilon, x) = (c - u_1) [\hat{P}_*(\varepsilon, x) \Delta u]^{-1} [\hat{Z}_0(\varepsilon) + \hat{P}_*(\varepsilon, x) - \hat{P}_*(\varepsilon, a)]$$

for each $(\varepsilon, x) \in I \times \mathbb{R}$, where $\hat{Z}_0 \in \mathcal{G}_{M,S}(\mathbb{R})$ and we can assume that $a < 0$. Since p and u are clearly solutions of (E_1) , by PROP.3.2, it follows that the condition (J₁) holds, which implies that

$$(\Delta u)^{-1} (c - u_1) = 1 + \frac{P_1}{\Delta P} < 0.$$

Taking $x = a$ in (3.7.3) we get

$$\lim_{\varepsilon \rightarrow 0} \hat{Z}_0(\varepsilon) = (c - u_1)^{-1} (\Delta u) [\Delta P \cdot \lim_{\varepsilon \rightarrow 0} \hat{R}(\varepsilon, a) + P_1] \cdot \lim_{\varepsilon \rightarrow 0} \hat{R}(\varepsilon, a)$$

and, since by the assumption (A_0) , \hat{A} and \hat{R} satisfy the condition (PH2) (see DEF.1.7) and $a < 0$, it follows that $\lim_{\varepsilon \rightarrow 0} \hat{z}_0(\varepsilon) = 0$. We consider the moderate function

$$\hat{z}_1 : \varepsilon \in I \longmapsto \hat{P}_\#(\varepsilon, a) - \hat{z}_0(\varepsilon) \in \mathbb{R}.$$

then the above computations show that $\lim_{\varepsilon \rightarrow 0} \hat{z}_1(\varepsilon) = p_1$, hence $z_1 \sim p_1$, where z_1 denotes the class of \hat{z}_1 in \bar{R}_ε . Hence, we can write the class K of \hat{R} (see (3.7.3)) in the following way

$$K = (\Delta u)^{-1}(c - u_1) p_\#^{-1}(p_\# - z_1),$$

which implies $u_\# = c + (c - u_1) z_1 p_\#^{-1}$ and therefore we have $u'_\# = (u_1 - c) z_1 p_\#^{-2} p'_\#$. Hence, it is enough to define $z := (u_1 - c) z_1$. ■

In the result below we consider the particular case $v(x) = x^2$.

PROPOSITION 3.8 The system

$$(\bar{E}_\varepsilon) \quad p_\varepsilon + (pu)_x = 0, \quad (E_\#^\#) \quad (pu)_\varepsilon + (p + pu^2)_x \sim (p^2 u_x)_x$$

has no shock solutions.

Proof Assume that there are generalized functions p , u and p in $\mathcal{G}_\varepsilon(\mathbb{R}^0)$ given by (S_ε) , $(S_\#)$ and (S_0) , verifying the conditions (A_i) ($1 \leq i \leq 5$), which are solutions of (\bar{E}_ε) and $(E_\#^\#)$. By LEMMA 3.7 there is a generalized constant $z \in \mathcal{G}_\varepsilon(\mathbb{R})$ satisfying (3.7.1). Since p, u and p are clearly solutions of (E_ε) and $(E_\#^\#)$, by PROP. 3.3 the generalized functions H, K and V verify the condition (3.3.1) and by LEMMA 3.1 (since $v(x) = x^2$ for all $x \in \mathbb{R}$) we have $p_\#^2 u'_\# \sim 0$

In $\mathcal{G}_S(\mathbb{R})$. Therefore, by (3.7.1) it follows that $zP'_n \approx 0$ in $\mathcal{G}_S(\mathbb{R})$, hence by integration (see PROP.1.2(d)), there exists a generalized constant $z_0 \in \mathcal{G}_S(\mathbb{R})$ such that

$$(3.8.1) \quad zP_n \approx z_0 \quad \text{in } \mathcal{G}_S(\mathbb{R}).$$

Since \hat{H} satisfies (PH2) and (2.10.1) (see $(A_n), (A_n)$) the dominated convergence theorem shows that $p_n \approx p_l$ in $\mathcal{G}_S(\mathbb{R}_-^n)$ (resp. $p_n \approx p_r$ in $\mathcal{G}_S(\mathbb{R}_+^n)$) which together with $z \approx p_l(u_1 - c)$ (see (3.7.1)) implies $zP_n \approx p_l^2(u_1 - c)$ in $\mathcal{G}_S(\mathbb{R}_-^n)$ (resp. $zP_n \approx p_l p_r(u_1 - c)$ in $\mathcal{G}_S(\mathbb{R}_+^n)$) (here we use the fact : If $f \in \mathcal{G}_S(\Omega)$, $z \in \bar{\mathbb{R}}_S$, $f \approx 0$ and $z \approx \alpha \in \mathbb{R}$, then $zf \approx 0$). Hence, by restriction to \mathbb{R}_-^n (resp. \mathbb{R}_+^n) in (3.8.1), we get $z_0 \approx p_l^2(u_1 - c)$ (resp. $z_0 \approx p_l p_r(u_1 - c)$) in $\bar{\mathbb{R}}_S$. Therefore, we get $p_l^2(u_1 - c) \approx p_l p_r(u_1 - c)$ in $\bar{\mathbb{R}}_S$ which implies

$$(3.8.2) \quad p_l^2(u_1 - c) = p_l p_r(u_1 - c).$$

By PROP.3.3 we know that the condition (J_2) holds, hence $u_1 - c > 0$ therefore, from (3.8.2) it follows that $p_l = p_r$. This is a contradiction in view of the assumption (A_2) . ■

From the PROP.3.8 we get:

THEOREM 3.9 The system

$$\left\{ \begin{array}{l} (\bar{E}_1) \quad p_t + (pu)_x = 0 \\ (E_D^*) \quad (pu)_t + (p + pu^2)_x \approx (p^2 u_x)_x \\ (E_B^*) \quad E_t + [(E + p)u]_x \approx (p^2 uu_x)_x \\ (E_A) \quad E \approx \lambda p + \frac{1}{2} pu^2 \end{array} \right.$$

has no shock solutions. ■

When we have the equality in (E_A) (instead of the association) we get the following result:

PROPOSITION 3.10 For the generalized functions p, u, p and E in $\mathcal{G}_c(\mathbb{R}^n)$ defined by $(S_1), (S_2), (S_3)$ and (S_4) respectively, the following conditions are equivalent:

(i) p, u, p and E are solutions of the equation

$$(\bar{E}_A) \quad E = \lambda p + \frac{1}{2} pu^2,$$

(ii) The condition (J_A) holds and we have the identity

$$\Delta E.M = d_1 H + d_2 K + d_3 L + d_4 HK + d_5 K^2 + d_6 HK^2$$

where the real numbers d_j ($1 \leq j \leq 6$) are given by (3.5.2) (see the proof of PROP.3.5). In this case we have $\Delta E = \sum_{j=1}^6 d_j$.

Proof. The argument is a minor modification of the proof of PROP.3.5 by applying PROP.2.11(II). ■

Finally, we will complete the information contained in PROP.3.6 by showing that there are proper Heaviside g.f. H, K and V verifying the conditions (A_4) and (A_5) and the relations (3.6.1). Let us

recall that $v \in C^{\infty}(\mathbb{R}_+^n, \mathbb{R}_+^n)$ is a strictly increasing function which satisfies the condition (2.5.1) with $b = +\infty$ (see PRDP.2.5).

LEMMA 3.11 Let $\theta \in \mathbb{R}$ such that $\theta > 1$ and let $\mu : I \rightarrow [1, \theta[$ be a function such that $\lim_{\varepsilon \rightarrow 0} \mu(\varepsilon) = \theta$. Then, there exists $\hat{U} \in C_{M, \theta}^{\infty}(\mathbb{R})$ satisfying the condition (PH2) (see DEF.1.7) and

$$(3.11.1) \quad 0 \leq \hat{U}(\varepsilon, x) \leq \mu(\varepsilon) \quad \text{for every } (\varepsilon, x) \in I \times \mathbb{R}.$$

Moreover, if V is the class of \hat{U} in $\mathcal{G}_{\theta}(\mathbb{R})$ and $K := g_p \in \mathcal{G}_{\theta}(\mathbb{R})$ is the Heaviside g.f. of EX. 1.5(c), then we have:

$$(3.11.2) \quad VK' \approx \theta K' \quad \text{and} \quad VKK' \approx \frac{1}{2} VK' \quad \text{in } \mathcal{G}_{\theta}(\mathbb{R}).$$

Proof. Fix $p \in \mathcal{D}(\mathbb{R})$ as in EX.1.5(c) and let denote by $z(\varepsilon, \cdot)$ the characteristic function of the interval $[-\frac{\theta}{2}\varepsilon, \frac{\theta}{2}\varepsilon] \subset \mathbb{R}$. Then, we have $u(\varepsilon, \cdot) := z(\varepsilon, \cdot) * p_{\alpha} \in C^{\infty}(\mathbb{R})$, where $\alpha := \frac{1}{4}\varepsilon$ and $*$ denotes as usual the convolution product. It is well known that

$\text{supp } u(\varepsilon, \cdot) \subset [-2\varepsilon, 2\varepsilon]$, $u(\varepsilon, \cdot) \equiv 1$ in $[-\varepsilon, \varepsilon]$ and $0 \leq u(\varepsilon, \cdot) \leq 1$ for every $\varepsilon \in I$. Next, we define the two following functions:

$$v(\varepsilon, x) := \mu(\varepsilon)u(\varepsilon, x) \quad \text{for every } (\varepsilon, x) \in I \times \mathbb{R}$$

and

$$w(\varepsilon, x) := \begin{cases} u(\varepsilon, x) & \text{for each } (\varepsilon, x) \in I \times \mathbb{R}_+ \\ 1 & \text{for each } (\varepsilon, x) \in I \times \mathbb{R}_- \end{cases}$$

Then we set $\hat{U}(\varepsilon, x) := 1 + w(\varepsilon, x)[v(\varepsilon, x) - 1]$ for every $(\varepsilon, x) \in I \times \mathbb{R}$ and it is easy to see that \hat{U} satisfies (3.11.1) and

$$(3.11.3) \quad \hat{U}(\varepsilon, x) = \mu(\varepsilon) \quad \text{for each } (\varepsilon, x) \in I \times [-\varepsilon, \varepsilon]$$

and $\hat{0}(\varepsilon, x) = 0$ (resp. $\hat{0}(\varepsilon, x) = 1$) whenever $x \leq -2\varepsilon$ (resp. $x \geq 2\varepsilon$), which implies that $\hat{0}$ satisfies (PH2). It remains to show that $\hat{0}$ is moderate and for this it is enough to prove that u is moderate which follows from the definition of u . Indeed, for every $k \in \mathbb{N}$ we have $|u^{(k)}(\varepsilon, x)| \leq 4^k \varepsilon^{-k} \int |p^{(k)}(s)| ds$ ($x \in \mathbb{R}$). Finally, we will use (3.11.3) for to prove (3.11.2). Fix $p \in \mathcal{D}(\mathbb{R})$, \hat{g}_p and $\hat{g}'_p = \hat{f}'_p$ as in EX. 1.5(c). Since $\hat{R}' = \hat{f}'_p$ it follows that \hat{R}' is a representative of $K = \hat{f}_p$ hence, letting $\varphi \in \mathcal{D}(\mathbb{R})$ arbitrary, the first relation of (3.11.2) follows from $\lim_{\varepsilon \rightarrow 0} I(\varepsilon) = 0$, where

$$I(\varepsilon) := \int_{-\infty}^{+\infty} [\hat{0}(\varepsilon, x) - \theta] \hat{R}'(\varepsilon, x) \varphi(x) dx.$$

Since $\text{supp } \hat{R}'(\varepsilon, \cdot) = [-\varepsilon, \varepsilon]$, by (3.11.3) it follows:

$$I(\varepsilon) = [\mu(\varepsilon) - \theta] \int_{-\infty}^{+\infty} p_\varepsilon(x) \varphi(x) dx \longrightarrow 0 \quad \text{if } \varepsilon \longrightarrow 0$$

because $\lim_{\varepsilon \rightarrow 0} \mu(\varepsilon) = \theta$ by hypothesis. For the second relation of (3.11.2), letting $\varphi \in \mathcal{D}(\mathbb{R})$ arbitrary, it suffices to show that

$\lim_{\varepsilon \rightarrow 0} J(\varepsilon) = 0$, where

$$J(\varepsilon) := \int_{-\infty}^{+\infty} \hat{0}(\varepsilon, x) \hat{R}'(\varepsilon, x) \hat{R}(\varepsilon, x) - \frac{1}{2} \mathfrak{F}(x) dx.$$

From (3.11.3) we get $J(\varepsilon) = \mu(\varepsilon) \int_{-\infty}^{+\infty} \hat{R}'(\varepsilon, x) \hat{R}(\varepsilon, x) - \frac{1}{2} \mathfrak{F}(x) dx$

and since $KK' \approx \frac{1}{2} K'$ (see PROP. 1.8(c) and PROP. 1.2(c)) we conclude that the above integral tends to 0 when $\varepsilon \rightarrow 0$. ■

LEMMA 3.12 Let $(p_r, p_1) \in \mathbb{R}^2$ with $0 < p_r < p_1$, $\beta \in]0, +\infty]$ and $\psi \in C^\infty(\mathbb{R}_+^* \times \mathbb{R}_+^*)$ an strictly increasing function such that $\text{Im}(\psi) =]0, \beta[$.

Moreover, assume that v^{-1} satisfies the condition (2.5.1) and that (see the notations of PROP.2.10) v satisfies one of the conditions (2.10.3), (b) or (2.10.4), (b). Then, there is $V \in \mathcal{G}_g(\mathbb{R})$ satisfying the following conditions:

(I) The generalized function H defined by (2.10.5) is a proper Heaviside g.f. and H has a representative verifying the condition (2.10.1).

(II) If $K := g_p \in \mathcal{G}_g(\mathbb{R})$ is the Heaviside g.f. of EX.1.5(c), then V , H and K satisfy the condition (3.6.1) (see PROP.3.6).

Proof. With the notations of PROP.2.10 we define $\theta := \frac{v}{\Delta v}$, then $\theta > 1$. Since $v_p \in \mathcal{V}_p$ (resp. $v(p_p \in \mathcal{V}_p$ because v is strictly increasing) we have $(\Delta v)^{-1} v_p \in \mathcal{V}_p + \theta \geq 1$ (resp. $(\Delta v)^{-1} v(p_p \in \mathcal{V}_p + \theta \geq 1$) for each $\epsilon \in I$. Assume now that v satisfies (2.10.3), (b) and consider the function $\mu : \epsilon \in I \rightarrow (\Delta v)^{-1} v_p \in \mathcal{V}_p + \theta \in [1, \infty[$. Then, by the LEMMA 3.11 there exists $V \in \mathcal{G}_g(\mathbb{R})$ satisfying (3.11.2) and a representative $\hat{0}$ verifying the conditions (PH2), (3.11.1) and hence, the definition of μ shows that in addition $\hat{0}$ satisfies (2.10.3), (a). Analogously, if v satisfies (2.10.4), (b), by defining $\mu : \epsilon \in I \rightarrow (\Delta v)^{-1} v(p_p \in \mathcal{V}_p + \theta \in [1, \infty[$, from the LEMMA 3.11 it follows that there exists $V \in \mathcal{G}_g(\mathbb{R})$ verifying (3.11.2) and a representative $\hat{0}$ of V which satisfies (PH2) and (2.10.4), (b). By

consequence, there exists $V \in \mathcal{G}_\nu(\mathbb{R})$ satisfying (3.11.2) and $\hat{0}$, a representative of V , verifying (PH2) in such a way that $(\nu, \hat{0})$ satisfies (2.10.3) or (2.10.4), hence V is a proper Heaviside g.f. because (3.11.1) implies (PH1). Now, the statement (I) follows from PROP.2.10(III) and the statement (II) follows from (3.11.2). ■

From PROP.3.6 and LEMMA3.12 we get the following existence result:

THEOREM 3.13 Let $\beta \in]0, +\infty[$, $\nu \in C^0(\mathbb{R}_+^n, \mathbb{R}_+^n)$ an strictly increasing function such that ν and ν^{-1} satisfy the condition (2.5.1), $\text{Im}(\nu) =]0, \beta[$ and ν satisfies one of the conditions (2.10.3), (b) or (2.10.4), (b). Then, for the generalized functions P, u, p and E in $\mathcal{G}_\nu(\mathbb{R})$ defined by $(S_A), (S_B), (S_C)$ and (S_d) respectively, where H, K and U are as in LEMMA 3.12, the following conditions are equivalent:

- (i) P, u, p and E are shock solutions of the system [S].
- (ii) The jump conditions (J_i) ($1 \leq i \leq 4$) hold. ■

REMARK It is easy to see that the functions $\nu(x) := x^\alpha$ ($\alpha \in \mathbb{R}_+^n$), $\nu(x) := a^x - 1$ ($a > 1$), $\nu(x) := \text{sh } x$, $\nu(x) := \text{ch } x$, for $x > 0$, are simple examples of functions $\nu \in C^0(\mathbb{R}_+^n, \mathbb{R}_+^n)$ which satisfy the hypothesis of THEOREM 3.13.

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