Research Article



Journal of Nonlinear Science and Applications Print: ISSN 2008-1898 Online: ISSN 2008-1901



The perturbed Riemann problem for the chromatography system of Langmuir isotherm with one inert component

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Communicated by D. Baleanu

Abstract

The solutions of the perturbed Riemann problem for the chromatography system of Langmuir isotherm with one inert component are constructed in completely explicit forms when the initial data are taken as three piecewise constant states. The wave interaction problem is investigated in detail by using the method of characteristics. In addition, the generalized Riemann problem with the delta-type initial data is considered and the delta contact discontinuity is discovered. Moreover, the strength of delta contact discontinuity decreases linearly at a constant rate and then the delta contact discontinuity degenerates to be the contact discontinuity when across the critical point. ©2016 all rights reserved.

Keywords: Chromatography system, Riemann problem, wave interaction, Temple class, hyperbolic conservation law.

2010 MSC: 35L65, 35L67, 76N15.

1. Introduction

Chromatography is the terminology adopted by engineers and chemists to describe a process of separating two chemical components in a fluid phase [16]. Various mathematical models are used to understand and analyze dynamic composition front in chromatographic columns and thus it is necessary to develop the theory of nonlinear chromatography system in order to investigate the separation process of chromatography. It is well-known that the Langmuir model [12] is very effective to describe a variety of real systems in the

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local equilibrium theory of chromatography [16]. The process of Langmuir isotherm can be described by the system of conservation laws to account for convection and exchange between the adsorbed phases and the fluid at the thermodynamic equilibrium [13]. Thus, it is very necessary to look for the exact solutions of these models associated with suitable initial and boundary value conditions to describe different chromatographic behaviors. Fortunately, it is amenable to give an appropriate treatment in the theory of hyperbolic conservation laws. Recently, several generalizations of the Langmuir model within the time scale calculus have been proposed in [2]. In addition, the Langmuir model was also modified in [3, 4] by taking into account some nonlinear effects such as diffusion and condensation.

In this paper, we are concerned with the chromatography separation of two chemical species through a Langmuir isotherm reactor [15, 16] when one component is inert and the other component is active, which can be described by the following hyperbolic system of conservation laws

$$\begin{cases} u_t = 0, \\ v_t + (\frac{kv}{1+u+v})_x = 0, \end{cases}$$
(1.1)

where u, v are the non-negative functions of the variables $(x, t) \in R \times R_+$, which stand for the concentrations of the species. The system (1.1) can be derived from the more general two-component chromatography system [16, 25]

$$\begin{cases} u_t + (\frac{k_1 u}{1+u+v})_x = 0, \\ v_t + (\frac{k_2 v}{1+u+v})_x = 0, \end{cases}$$
(1.2)

by letting $k_1 = 0$ and $k_2 = k$, where $k_1, k_2 \in [0, 1]$ are all known constants dependent on the nature of the Langmuir isotherm. If $k_1 = k_2$ is taken in (1.2), then it is called as the simplified chromatography system, which has been widely studied such as in [1, 19, 23] recently. It is well-known that a component with concentration u (or v) is called as inert if $k_1 = 0$ (or $k_2 = 0$) is taken [5]. Thus, the mass balances of the two chemical components in the process of chromatography separation governed by the Langmuir isotherm can be described by the system (1.1) when the component u is inert and the component v is active.

It is easy to see that the chromatography system (1.1) is strictly hyperbolic and the first characteristic field is linearly degenerated and while the second characteristic field is genuinely nonlinear. It is noteworthy that the system (1.1) belongs to the Temple class [25] for the shock curve coincides with the rarefaction one in the (u, v) phase plane. One of the main purposes in this paper is to construct the global solutions of the particular Cauchy problem for the system (1.1) when the initial data are taken to be three piecewise constant states as

$$(u,v)(x,0) = \begin{cases} (u_{-},v_{-}), & -\infty < x < -\varepsilon, \\ (u_{m},v_{m}), & -\varepsilon < x < \varepsilon, \\ (u_{+},v_{+}), & \varepsilon < x < +\infty, \end{cases}$$
(1.3)

in which $\varepsilon > 0$ is arbitrarily small. It is worthwhile to notice that the initial data (1.3) may be viewed as the perturbation of the corresponding Riemann initial data

$$(u,v)(x,0) = \begin{cases} (u_{-},v_{-}), & -\infty < x < 0, \\ (u_{+},v_{+}), & 0 < x < +\infty. \end{cases}$$
(1.4)

Thus, the particular Cauchy problem (1.1) and (1.3) is often called as the perturbed Riemann problem (or the double Riemann problems) below. The Riemann problem is of great importance in the theory of chromatography and needs to be considered when a stream of a given composition is fed to a column initially saturated at a different composition or the saturation of an initially clean column with a feedstream has constant concentrations of the two solutions [16]. It can be seen that the solutions of Riemann problem (1.1)and (1.4) consist of constant states separated by elementary waves including rarefaction wave, shock wave and contact discontinuity. To study the perturbed Riemann problem (1.1) and (1.3), it is essential to study the wave interaction problem for the system (1.1). The method adopted in this paper is to first construct the solutions of the perturbed Riemann problem (1.1) and (1.3) in the (u, v) phase plane and consequently map them onto the (x, t) physical plane. In fact, this type of initial data (1.3) has been widely used to study all kinds of chromatography systems such as in [10, 20, 24, 27] for the reason that the wave interaction problem is one of the most basic problems [16] in the study of chromatography separation process. More precisely, the three piecewise constant initial states (1.3) should be taken when we deal with the problem of multi-component separation by the chromatographic cycle [16]. The perturbed Riemann problem (1.1) and (1.3) is one of the most important questions in the theory of chromatography and the fundamental features of wave interactions for the system (1.1) can be examined thoroughly by studying the perturbed Riemann problem (1.1) and (1.3).

In this paper, the wave interaction problem for the system (1.1) has been investigated in detail by using the method of characteristics and then the global solutions of the perturbed Riemann problem (1.1) and (1.3) have been constructed in completely explicit forms for all the possible situations. During the process of wave interaction, the propagation speeds of shock and rarefaction waves are delivered and then the explicit expressions of shock curves are given. It is interesting to observe that the propagation speeds of shock and rarefaction waves increase or decrease when across the contact discontinuity which depends on the choice of initial data. Furthermore, the stability of solutions to the Riemann problem (1.1) and (1.4) can also be analyzed under the particular small perturbation (1.3) of the Riemann initial data (1.4) which is summarized in the theorem below.

Theorem 1.1. The limits of the global solutions to the perturbed Riemann problem (1.1) and (1.3) are identical with the corresponding Riemann solutions of (1.1) and (1.4) when the limit $\varepsilon \to 0$ is taken. Thus, the Riemann solutions are stable with respect to the particular small perturbations (1.3) of the Riemann initial data (1.4).

Recently, the delta shock wave has been observed experimentally in [11, 14] for the local equilibrium model of two-component nonlinear chromatography attributed to a mixed competitive-cooperative generalized Langmuir isotherm. In fact, the delta shock wave is a nonclassical and singular transition front between two constant composition states that may occur in the theory of chromatography due to the competitivecooperative interaction between two chemical components. The delta shock wave may be regarded as a traveling spike superposed on a discontinuity to separate the initial and feed states [13]. Thus, the delta shock wave can also be seen as a reasonable supplement of classical waves involving the rarefaction wave, shock wave for all kinds of chromatography systems has attracted extensive attention such as in [8, 18, 20, 23, 26]. Thus, it is natural to study the generalized Riemann problem for the chromatography system (1.1) with the delta-type initial data

$$(u,v)(x,0) = \begin{cases} (u_{-},v_{-}), & -\infty < x < 0, \\ (u_{0},m\delta(x)), & x = 0, \\ (u_{+},v_{+}), & 0 < x < +\infty, \end{cases}$$
(1.5)

where the symbol δ indicates the standard Dirac delta function. In other words, it may be assumed that the occurrence of a spike with infinitely high concentration [22] appears initially without loss of generality and then the spike propagation can be observed. During the construction of solutions to the generalized Riemann problem (1.1) and (1.5), the delta contact discontinuity is captured which is the Dirac delta function supported on the line x = 0 of contact discontinuity. It is interesting to discover that the strength of delta contact discontinuity decreases linearly at a constant rate and then becomes zero at the critical point, such that the delta contact discontinuity will degenerate to be the contact discontinuity when across the critical point. That is to say, the position of spike keeps invariant and the height of spike decreases linearly with respect to the time t such that the spike disappears in finite time for the generalized Riemann problem (1.1) and (1.5).

The paper is organized as follows: In Section 2, we obtain the solutions of the Riemann problem (1.1) and (1.4). In Section 3, we mainly discuss all kinds of wave interactions when the initial data are taken to

be three piecewise constant states and then the global solutions of the perturbed Riemann problem (1.1) and (1.3) are constructed completely. In Section 4, the generalized Riemann problem with delta-type initial data is considered and the solutions are constructed. At the end, the conclusion is drawn in Section 5.

2. The Riemann problem

In this section, we need to solve the Riemann problem (1.1) and (1.4) by using the standard technique such as in the classical books [6, 7, 9, 17, 21]. The eigenvalues of (1.1) are

$$\lambda_1 = 0, \qquad \lambda_2 = \frac{k(1+u)}{(1+u+v)^2}$$

such that $\lambda_1 < \lambda_2$ holds for arbitrary u and v. Thus, the system (1.1) is strictly hyperbolic in the quarter of (u, v) phase plane. The corresponding right eigenvectors for the system (1.1) are $\overrightarrow{r_1} = (u+1, v)^T$ and $\overrightarrow{r_2} = (0, 1)^T$, respectively. Let us use the notation $\nabla = (\frac{\partial}{\partial u}, \frac{\partial}{\partial v})$ to stand for the gradient operator. We have $\nabla \lambda_1 \cdot \overrightarrow{r_1} = 0$ for the first characteristic field λ_1 , therefore the first characteristic field λ_1 is linearly degenerated. Thus, the wave associated with λ_1 is the contact discontinuity denoted by J. On the other hand, we have $\nabla \lambda_2 \cdot \overrightarrow{r_2} = \frac{-2k(u+1)}{(1+u+v)^3} \neq 0$ for the second characteristic field λ_2 , such that the second characteristic field λ_2 is genuinely nonlinear. Thus, the wave associated with λ_2 will be either the shock wave (denoted by S) or the rarefaction wave (denoted by R).

Let us first consider the smooth solutions. If u(x,t) is a solution of the Riemann problem (1.1) and (1.4), then $u(\alpha x, \alpha t)$ is also a solution of the Riemann problem (1.1) and (1.4) for any $\alpha > 0$. Thus, it is natural to consider the solution of the Riemann problem (1.1) and (1.4) which only depends on $\xi = \frac{x}{t}$. Therefore, the Riemann problem (1.1) and (1.4) is reduced to the following boundary value problem for the ordinary differential equations

$$\begin{cases} -\xi u_{\xi} = 0, \\ -\xi v_{\xi} + \left(\frac{kv}{1+u+v}\right)_{\xi} = 0, \end{cases}$$
(2.1)

associated with the boundary condition $(u, v)(\pm \infty) = (u_{\pm}, v_{\pm})$. Let us rewrite (2.1) into the following form

$$\left(\begin{array}{cc} \xi & 0\\ \frac{-kv}{(1+u+v)^2} & \frac{k(1+u)}{(1+u+v)^2} - \xi \end{array}\right) \left(\begin{array}{c} u_{\xi}\\ v_{\xi} \end{array}\right) = \left(\begin{array}{c} 0\\ 0 \end{array}\right).$$

Thus, for the given left state (u_-, v_-) , the contact discontinuity curve which is a wave of the first characteristic family can be expressed by

$$J(u_{-}, v_{-}): \begin{cases} \xi = \lambda_1 = 0, \\ \frac{v}{1+u} = \frac{v_{-}}{1+u_{-}} \end{cases}$$

and the rarefaction wave curve which is a wave of second characteristic family can be expressed by

$$R(u_{-}, v_{-}): \begin{cases} \xi = \lambda_2 = \frac{k(1+u)}{(1+u+v)^2}; \\ u = u_{-}, \quad v < v_{-}. \end{cases}$$

Let us turn to the discontinuous solutions. For a discontinuous curve x = x(t), the Rankine-Hugoniot relation

$$\begin{cases} \sigma[u] = 0, \\ \sigma[v] = \left[\frac{kv}{1+u+v}\right], \end{cases}$$

should hold, where $\sigma = \frac{dx}{dt}$ is the propagation speed of the discontinuity and $[u] = u_r - u_l$ is the jump across the discontinuity with $u_l = u(x(t) - 0, t)$ and $u_r = u(x(t) + 0, t)$, etc. By a simply calculation, we can also obtain the contact discontinuity which is a wave of the first characteristic family

$$J(u_{-}, v_{-}): \begin{cases} \tau = 0, \\ \frac{v}{1+u} = \frac{v_{-}}{1+u_{-}}, \end{cases}$$

and the shock wave which is a wave of the second characteristic family



Figure 1: For the given left state (u_{-}, v_{-}) , the (u, v) phase plane is shown for the Riemann problem (1.1) and (1.4).

Clearly, the system (1.1) is attributed to the so-called Temple class [25] for the reason that the shock curve coincides with the rarefaction one in the (u, v) phase plane. Let us draw Figure 1 to illustrate this situation. In summary, for the given left state (u_-, v_-) , there exist two kinds of Riemann solutions to (1.1) and (1.4) described below.

(1) When $\frac{v_+}{u_++1} > \frac{v_-}{u_-+1}$, the Riemann solution is a contact discontinuity J followed by a shock wave S

$$(u,v)(x,t) = \begin{cases} (u_{-},v_{-}), & -\infty < x < 0, \\ \left(u_{+},\frac{(u_{+}+1)v_{-}}{u_{-}+1}\right), & 0 < x < \sigma t, \\ (u_{+},v_{+}), & \sigma t < x < +\infty, \end{cases}$$

in which $\sigma = \frac{k(1+u_-)}{(1+u_-+v_-)(1+u_++v_+)}$ is the propagation speed of the shock wave. (2) When $\frac{v_+}{u_++1} < \frac{v_-}{u_-+1}$, the Riemann solution is a contact discontinuity J followed by a rarefaction wave R

$$(u,v)(x,t) = \begin{cases} (u_{-},v_{-}), & -\infty < x < 0, \\ \left(u_{+},\frac{(u_{+}+1)v_{-}}{u_{-}+1}\right), & 0 < x < \lambda_{2}\left(u_{+},\frac{(u_{+}+1)v_{-}}{u_{-}+1}\right)t, \\ (u_{+},v), & \lambda_{2}\left(u_{+},\frac{(u_{+}+1)v_{-}}{u_{-}+1}\right)t < x < \lambda_{2}\left(u_{+},v_{+}\right)t, \\ (u_{+},v_{+}), & \lambda_{2}(u_{+},v_{+})t < x < +\infty, \end{cases}$$

in which the state variable v in R varies from $\frac{(u_++1)v_-}{u_-+1}$ to v_+ .

3. Construction of global solutions to the perturbed Riemann problem (1.1) and (1.3)

In this section, we are planing to construct the global solutions of the perturbed Riemann problem (1.1) and (1.3) for all kinds of situations. In other words, we need to study all the possible wave interactions for the system (1.1) by employing the method of characteristics.

Case 1. J + S and J + S.

First of all, we need to consider the case that both a contact discontinuity followed by a shock wave emitting from the initial points $(-\varepsilon, 0)$ and $(\varepsilon, 0)$ (see Figure 2). Obviously, the occurrence of this case depends on the condition

$$\frac{v_+}{u_++1} > \frac{v_m}{u_m+1} > \frac{v_-}{u_-+1}$$

For the sufficiently small time t, the solution may be represented succinctly as:

$$(u_{-}, v_{-}) + J_1 + (u_1, v_1) + S_1 + (u_m, v_m) + J_2 + (u_2, v_2) + S_2 + (u_+, v_+),$$

in which the states (u_1, v_1) and (u_2, v_2) are given respectively by

$$(u_1, v_1) = \left(u_m, \frac{(u_m + 1)v_-}{u_- + 1}\right), \qquad (u_2, v_2) = \left(u_+, \frac{(u_+ + 1)v_m}{u_m + 1}\right). \tag{3.1}$$

The propagation speed of S_1 is $\sigma_1 = \frac{k(1+u_1)}{(1+u_m+v_m)(1+u_1+v_1)} > 0$ and that of J_2 is $\tau_2 = 0$, such that S_1 will interact with J_2 at a finite time t_1 and the interaction point is given by

$$\begin{cases} x_1 = \varepsilon, \\ x_1 + \varepsilon = \sigma_1 t_1, \end{cases}$$
(3.2)

which means that

$$(x_1, t_1) = \left(\varepsilon, \frac{2\varepsilon(1+u_1+v_1)(1+u_m+v_m)}{k(1+u_1)}\right).$$
(3.3)

At the point (x_1, t_1) , a new local Riemann problem will be formulated where the initial data are taken to be

$$(u,v)(x,0) = \begin{cases} (u_1,v_1), & x < \varepsilon, \\ (u_2,v_2), & x > \varepsilon. \end{cases}$$

Furthermore, the solution of the new local Riemann problem at the point (x_1, t_1) is a contact discontinuity J_2 followed by a shock wave S_3 . Analogously, the intermediate state (u_3, v_3) between J_2 and S_3 can also be obtained by

$$(u_3, v_3) = \left(u_2, \frac{(u_2+1)v_1}{u_1+1}\right),$$

in which (u_1, v_1) and (u_2, v_2) are given by (3.1). Then, we use the following lemma to describe the interaction between S_2 and S_3 (see Figure 2).

Lemma 3.1. If $u_+ > u_m$, then we have $\sigma_1 > \sigma_3$, namely the shock wave S_1 decelerates when it passes through J_2 . Otherwise if $u_+ < u_m$, then we have $\sigma_1 < \sigma_3$, namely the shock wave S_1 accelerates when it passes through J_2 .

Proof. The propagation speeds of S_1 and S_3 can be computed respectively by

$$\sigma_1 = \frac{k(1+u_1)}{(1+u_m+v_m)(1+u_1+v_1)}, \qquad \sigma_3 = \frac{k(1+u_3)}{(1+u_2+v_2)(1+u_3+v_3)}.$$
(3.4)



Figure 2: The interaction between J + S and J + S is displayed when $\frac{v_+}{u_++1} > \frac{v_m}{u_m+1} > \frac{v_-}{u_-+1}$ and $u_+ > u_m$.

Then, we have

$$\begin{split} \sigma_1 - \sigma_3 &= k \frac{(1+u_1)(1+u_3+v_3)(1+u_2+v_2) - (1+u_3)(1+u_1+v_1)(1+u_m+v_m)}{(1+u_m+v_m)(1+u_1+v_1)(1+u_2+v_2)(1+u_3+v_3)} \\ &= k \frac{[(1+u_1)(1+u_3) + v_3(1+u_1)](1+u_2+v_2) - [(1+u_3)(1+u_1) + v_1(1+u_3)](1+u_m+v_m)}{(1+u_m+v_m)(1+u_1+v_1)(1+u_2+v_2)(1+u_3+v_3)} \\ &= \frac{k[(1+u_1)(1+u_3) + v_3(1+u_1)](u_2+v_2-u_m-v_m)}{(1+u_m+v_m)(1+u_1+v_1)(1+u_2+v_2)(1+u_3+v_3)} \\ &= \frac{k(1+u_1)(u_2+v_2-u_m-v_m)}{(1+u_m+v_m)(1+u_1+v_1)(1+u_2+v_2)}, \end{split}$$

in which $v_3(1+u_1) = v_1(1+u_3)$ has been used. If $u_+ > u_m$, then we have $v_2 > v_m$ and $u_2 > u_m$, such that $\sigma_1 > \sigma_3$. Otherwise if $u_+ < u_m$, then $\sigma_1 < \sigma_3$ can be achieved similarly. The proof is completed.

Finally, we consider the coalescence of two shock waves belonging to the same family shown below.

Lemma 3.2. The two shock waves S_3 and S_2 belonging to the second family coalesce into a new shock wave of the second family.

Proof. The propagation speed of S_2 is

$$\sigma_2 = \frac{k(1+u_2)}{(1+u_2+v_2)(1+u_++v_+)}$$

which, together with (3.4), yields

$$\sigma_3 - \sigma_2 = \frac{k(1+u_2)(v_+ - v_3)}{(1+u_3 + v_3)(1+u_2 + v_2)(1+u_+ + v_+)} > 0,$$

in which $u_+ = u_2 = u_3$ and $v_+ > v_2 > v_3$ have been used. Hence, S_3 catches up with S_2 in finite time and the intersection (x_2, t_2) is determined by

$$\begin{cases} x_2 - \varepsilon = \sigma_2 t_2, \\ x_2 - \varepsilon = \sigma_3 (t_2 - t_1). \end{cases}$$

which yields

$$(x_2, t_2) = \Big(\varepsilon + \frac{2\varepsilon(1+u_2)(1+u_1+v_1)(1+u_m+v_m)}{(1+u_1)(1+u_2+v_2)(v_+-v_3)}, \frac{2\varepsilon(1+u_1+v_1)(1+u_m+v_m)(1+u_++v_+)}{k(1+u_1)(v_+-v_3)}\Big).$$

It can be seen from $u_3 = u_+$ that the two states (u_+, v_+) and (u_3, v_3) can also be connected by a shock wave directly. Thus, after t_2 , S_2 and S_3 coalesce into a new shock wave S_4 whose propagation speed is

$$\sigma_4 = \frac{k(1+u_3)}{(1+u_3+v_3)(1+u_++v_+)}$$

It is easy to get $\sigma_3 > \sigma_4 > \sigma_2$. The proof is completed.

Case 2. J + S and J + R.

For this case, we need to cope with the situation that the Riemann solution at $(-\varepsilon, 0)$ is $J_1 + S_1$ and at $(\varepsilon, 0)$ is $J_2 + R_2$. On this occasion, the initial data (1.3) should satisfy the condition

$$\frac{v_m}{u_m+1} > \max\Big(\frac{v_-}{u_-+1}, \frac{v_+}{u_++1}\Big).$$

The solution of (1.1) and (1.3) for sufficiently small t may be indicated as

$$(u_{-}, v_{-}) + J_1 + (u_1, v_1) + S_1 + (u_m, v_m) + J_2 + (u_2, v_2) + R_2 + (u_+, v_+)$$

Here and below the states (u_1, v_1) , (u_2, v_2) , and (u_3, v_3) have the same presentations as those in Case 1.

As in Case 1, S_1 collides with J_2 at the point (x_1, t_1) which has the same expression with (3.3). After the time t_1 , the new local Riemann problem whose left state is (u_1, v_1) and right state is (u_2, v_2) can also be solved by a contact discontinuity J_2 and a shock wave denoted by S_3 . The result of Lemma 3.1 can also be obtained here in contrast with the two propagation speeds of S_1 and S_3 . Therefore, we are now in a position to consider the situation that the shock wave S_3 penetrates the rarefaction wave R_2 which can be summarized below.

Lemma 3.3. The shock wave S_3 catches up with the wave back of the rarefaction wave R_2 in finite time and consequently begins to penetrate R_2 . More precisely, if $\frac{v_+}{u_++1} > \frac{v_-}{u_-+1}$, then S_3 is able to cancel the whole R_2 thoroughly. Otherwise, if $\frac{v_+}{u_++1} < \frac{v_-}{u_-+1}$, then S_3 penetrates R_2 partially and finally has the line $x = \varepsilon + \frac{k(1+u_3)t}{(1+u_3+v_3)^2}$ in R_2 as its asymptotic line.

Proof. One can see that the propagation speed of S_3 is given by (3.4) and that of the wave back of R_2 is calculated by

$$\xi_2(u_2, v_2) = \frac{k(1+u_2)}{(1+u_2+v_2)^2}$$

By virtue of $u_2 = u_3$ and $v_2 > v_3$, we have

$$\sigma_3 - \xi_2(u_2, v_2) = \frac{k(1+u_2)(v_2 - v_3)}{(1+u_3 + v_3)(1+u_2 + v_2)^2} > 0,$$

thus S_3 keeps up with the wave back of R_2 at the point (x_2, t_2) which is computed by

$$\begin{cases} x_2 - \varepsilon = \sigma_3(t_2 - t_1), \\ x_2 - \varepsilon = \xi_2(u_2, v_2) \cdot t_2, \end{cases}$$

$$(3.5)$$

in which t_1 is given by (3.3). Thus, we have

$$(x_2, t_2) = \left(\varepsilon + \frac{2\varepsilon(1+u_2)(1+u_1+v_1)(1+u_m+v_m)}{(1+u_1)(1+u_2+v_2)(v_2-v_3)}, \frac{2\varepsilon(1+u_1+v_1)(1+u_m+v_m)(1+u_2+v_2)}{k(1+u_1)(v_2-v_3)}\right).$$
(3.6)

Consequently, S_3 begins to penetrate R_2 after the time t_2 . During the process of penetration, we denote it with S_4 whose propagation speed is determined by

$$\begin{cases} \frac{dx}{dt} = \frac{k(1+u_3)}{(1+u_3+v_3)(1+u+v)}, \\ x - \varepsilon = \frac{k(1+u)t}{(1+u+v)^2}, \\ x(t_2) = x_2, \end{cases}$$
(3.7)

where (u, v) changes from (u_2, v_2) to (u_+, v_+) . Taking into account $u = u_2 = u_3 = u_+$, differentiating (3.7)

with respect to t leads to



Figure 3: The interaction between J + S and J + R is shown when $u_+ < u_m$ and $\frac{v_+}{u_++1} < \frac{v_-}{u_-+1} < \frac{v_m}{u_m+1}$.

It yields $\frac{dv}{dt} < 0$ by substituting the first equation of (3.7) into (3.8). Furthermore, we have $\frac{d^2x}{dt^2} > 0$, which means that S_3 accelerates during the process of penetration. On the other hand, it follows from (3.6) and (3.7) that the curve of the shock wave S_4 is determined by

$$\sqrt{x-\varepsilon} = \frac{\sqrt{k(1+u_3)t}}{1+u_3+v_3} - \frac{1}{1+u_3+v_3}\sqrt{\frac{2\varepsilon(1+u_2)(1+u_1+v_1)(1+u_m+v_m)(v_2-v_3)}{(1+u_1)(1+u_2+v_2)}}.$$

Therefore, there exist two possible solutions as follows:

(a) If $\frac{v_+}{u_++1} > \frac{v_-}{u_-+1}$, then S_4 is able to cross the whole R_2 completely and terminates at the point (x_3, t_3) which is given by

$$\begin{cases} x_3 - \varepsilon = \xi_2(u_+, v_+)t_3, \\ \sqrt{x_3 - \varepsilon} = \frac{\sqrt{k(1+u_3)t_3}}{1+u_3 + v_3} - \frac{1}{1+u_3 + v_3}\sqrt{\frac{2\varepsilon(1+u_2)(1+u_1+v_1)(1+u_m+v_m)(v_2 - v_3)}{(1+u_1)(1+u_2 + v_2)}}, \end{cases}$$

such that we have

$$(x_3, t_3) = \left(\varepsilon + \frac{2\varepsilon(1+u_+)(1+u_1+v_1)(1+u_m+v_m)(v_2-v_3)}{(1+u_1)(1+u_2+v_2)(v_3-v_+)^2} , \frac{2\varepsilon(1+u_1+v_1)(1+u_m+v_m)(v_2-v_3)(1+u_++v_+)^2}{k(1+u_1)(1+u_2+v_2)(v_3-v_+)^2}\right).$$
(3.9)

After the penetration, we denote the shock wave with S_5 whose propagation speed is

$$\sigma_5 = \frac{k(1+u_3)}{(1+u_3+v_3)(1+u_++v_+)}.$$
(3.10)

(b) If $\frac{v_+}{u_++1} < \frac{v_-}{u_-+1}$, then S_4 cannot cancel the entire R_2 thoroughly and ultimately has the characteristic line $x = \varepsilon + \frac{k(1+u_3)t}{(1+u_3+v_3)^2}$ in R_2 as the asymptotic line (see Figure 3).

Case 3. J + R and J + S.

In this case, we consider that the Riemann solution at $(-\varepsilon, 0)$ is $J_1 + R_1$ and at $(\varepsilon, 0)$ is $J_2 + S_2$. This case happens if and only if

$$\frac{v_m}{u_m+1} < \min\left(\frac{v_-}{u_-+1}, \frac{v_+}{u_++1}\right)$$

is satisfied. When t is small enough, the solution of (1.1) and (1.3) is

$$(u_{-}, v_{-}) + J_1 + (u_1, v_1) + R_1 + (u_m, v_m) + J_2 + (u_2, v_2) + S_2 + (u_+, v_+).$$

Let us first consider the interaction between R_1 and J_2 and use the following lemma to depict it.

Lemma 3.4. The rarefaction wave R_1 passes through J_2 and then a transmitted rarefaction wave denoted by R_2 is generated during the process of penetration. If $u_+ > u_m$, then the rarefaction wave slows down across J_2 . On the contrary, if $u_+ < u_m$, then it speeds up across J_2 .

Proof. The propagation speed of J_2 is $\tau_2 = 0$ and those of the characteristic lines in R_1 are

$$\xi_1(u^-, v^-) = \frac{k(1+u^-)}{(1+u^-+v^-)^2} > 0,$$

where the states (u^-, v^-) in R_1 vary from (u_1, v_1) to (u_m, v_m) . It is obvious that the rarefaction wave R_1 can across J_2 absolutely. In addition, J_2 interacts with the wave front of R_1 at the point which is determined by

$$\begin{cases} x_1 = \varepsilon, \\ x_1 + \varepsilon = \xi_1(u_m, v_m) t_1, \end{cases}$$

which yields

$$(x_1, t_1) = \left(\varepsilon, \frac{2\varepsilon(1 + u_m + v_m)^2}{k(1 + u_m)}\right).$$
(3.11)

On the other hand, the intersection of J_2 and the wave back of R_1 can also be calculated by

$$(x_2, t_2) = \left(\varepsilon, \frac{2\varepsilon(1+u_1+v_1)^2}{k(1+u_1)}\right).$$

Now, let us compare the propagation speeds of rarefaction waves before and after penetration when across J_2 . The state (u^-, v^-) in R_1 becomes the matched one (u^+, v^+) in R_2 when acrosses J_2 , which should satisfy

$$\frac{v^+}{u^++1} = \frac{v^-}{u^-+1}.$$
(3.12)

The propagation speeds of the matched characteristic lines in R_1 and R_2 can be calculated respectively by

$$\xi_1(u^-, v^-) = \frac{k(1+u^-)}{(1+u^-+v^-)^2}, \qquad \xi_2(u^+, v^+) = \frac{k(1+u^+)}{(1+u^++v^+)^2}.$$

Then, we have

$$\begin{split} \xi_1(u^-,v^-) &- \xi_2(u^+,v^+) \\ &= k \frac{(1+u^-)(1+u^++v^+)^2 - (1+u^+)(1+u^-+v^-)^2}{(1+u^-+v^-)^2(1+u^++v^+)^2} \\ &= k \frac{[(1+u^-)(1+u^+) + v^+(1+u^-)](1+u^++v^+) - [(1+u^+)(1+u^-) + v^-(1+u^+)](1+u^-+v^-)}{(1+u^-+v^-)^2(1+u^++v^+)^2} \\ &= \frac{k[(1+u^-)(1+u^+) + v^+(1+u^-)](u^++v^+-u^--v^-)}{(1+u^-+v^-)^2(1+u^++v^+)^2} \end{split}$$

$$=\frac{k(1+u^{-})(u^{+}+v^{+}-u^{-}-v^{-})}{(1+u^{-}+v^{-})^{2}(1+u^{+}+v^{+})},$$

in which (3.12) has been used. If $u_+ > u_m$, then we have $u^+ > u^-$ and $v^+ > v^-$, such that $\xi_1(u^-, v^-) > \xi_2(u^+, v^+)$, which means that R_1 decelerates when it passes through J_2 . Otherwise, if $u_+ < u_m$, then we have $u^+ < u^-$ and $v^+ < v^-$, such that $\xi_1(u^-, v^-) < \xi_2(u^+, v^+)$, which means that R_1 accelerates when it passes through J_2 . Thus, the conclusion of the lemma can be drawn.



Figure 4: The interaction between J + R and J + S is shown when $u_+ < u_m$ and $\frac{v_+}{u_++1} > \frac{v_-}{u_-+1} > \frac{v_m}{u_m+1}$

On the other hand, the rarefaction wave R_2 continues to move forwards and penetrates the shock wave S_2 which can be summarized in the following lemma.

Lemma 3.5. If $\frac{v_+}{u_++1} > \frac{v_-}{u_-+1}$, then S_2 has the ability to cancel the whole R_2 thoroughly. Otherwise, if $\frac{v_+}{u_++1} < \frac{v_-}{u_-+1}$, then S_2 penetrates R_2 partially and eventually takes the characteristic line $x = \varepsilon + \frac{k(1+u_+)t}{(1+u_++v_+)^2}$ in R_2 as its asymptotic line.

Proof. The propagation speed of S_2 and that of the wave front in R_2 are computed respectively by

$$\sigma_2 = \frac{k(1+u_2)}{(1+u_2+v_2)(1+u_++v_+)}, \qquad \xi_2(u_2,v_2) = \frac{k(1+u_2)}{(1+u_2+v_2)^2}.$$

Noticing that $u_2 = u_+$ and $v_+ > v_2$, it is easy to know

$$\xi_2(u_2, v_2) - \sigma_2 = \frac{k(1+u_2)(v_+ - v_2)}{(1+u_2+v_2)^2(1+u_+ + v_+)} > 0.$$

Equivalently, the wave back of R_2 catches up with the shock wave S_2 in finite time. In fact, the intersection is determined by

$$\begin{cases} x_3 - \varepsilon = \xi_2(u_2, v_2)(t_3 - t_1) \\ x_3 - \varepsilon = \sigma_2 t_3, \end{cases}$$

in which (x_1, t_1) is given by (3.11), which enables us to have

$$(x_3, t_3) = \left(\varepsilon + \frac{2\varepsilon(1+u_m+v_m)}{v_+ - v_2}, \frac{2\varepsilon(1+u_++v_+)(1+u_m+v_m)^2}{k(1+u_m)(v_+ - v_2)}\right).$$

After the time t_3 , the shock wave starts to penetrate R_2 with varying propagation speeds and is labeled by S_3 during the process of penetration. The curve of S_3 may be determined by

$$\begin{cases} \frac{dx}{dt} = \frac{k(1+u^+)}{(1+u^++v^+)(1+u_++v_+)},\\ x-\varepsilon = \frac{k(1+u^+)}{(1+u^++v^+)^2}(t-\bar{t}),\\ x(t_3) = x_3, \end{cases}$$

in which \bar{t} changes from t_1 to t_2 and (u^+, v^+) is the corresponding state that the characteristic line starting from the point (ε, \bar{t}) in R_2 arrives at S_3 . For our knowledge, it is impossible to calculate the explicit form for the curve of S_3 due to the fact that R_2 is a non-centered rarefaction wave. Depending on the relation between $\frac{v_+}{u_++1}$ and $\frac{v_-}{u_-+1}$, there are two possible situations as follows:

(a) If $\frac{v_+}{u_++1} > \frac{v_-}{u_-+1}$, then S_3 is able to cancel the entire R_2 thoroughly (see Figure 4). The shock wave is denoted with S_4 after penetration whose propagation speed is given by

$$\sigma_4 = \frac{k(1+u_-)}{(1+u_-+v_-)(1+u_++v_+)}$$

(b) If $\frac{v_+}{u_++1} < \frac{v_-}{u_-+1}$, then S_2 cannot penetrate the whole R_2 completely and at last has the characteristic line $x = \varepsilon + \frac{k(1+u_+)t}{(1+u_++v_+)^2}$ associated with the state (u_3, v_3) in R_2 as its asymptotic line.

Case 4. J + R and J + R.

In the end, we consider the situation that there are both J + R originating from $(-\varepsilon, 0)$ and $(\varepsilon, 0)$. This case arises when

$$\frac{v_+}{u_++1} < \frac{v_m}{u_m+1} < \frac{v_-}{u_-+1}$$

is satisfied. The solution of (1.1) and (1.3) for sufficiently small t may be symbolized as



Figure 5: The interaction between J + R and J + R is shown when $\frac{v_+}{u_++1} < \frac{v_m}{u_m+1} < \frac{v_-}{u_-+1}$ and $u_+ > u_m$.

Similar to that in Case 3, the forward rarefaction wave R_1 penetrates J_2 at a time. This penetration also gives rise to a transmitted rarefaction wave R_3 . In addition, the propagation speed will change and obey the same rule in Lemma 3.4 when the rarefaction wave R_1 crosses the contact discontinuity J_2 . On the other hand, the wave front of R_3 is parallel to the wave back of R_2 , such that these two waves R_2 and R_3 cannot interact with each other (see Figure 5).

4. The generalized Riemann problem with delta-type initial data

In this section, we draw our attention on the generalized Riemann problem for the system (1.1) with the delta-type initial data (1.5). In order to construct the solution of the generalized Riemann problem (1.1) and (1.5), we should also consider the particular Cauchy problem for the system (1.1) with the following perturbed Riemann initial data

$$(u,v)(x,0) = \begin{cases} (u_-, v_-), & -\infty < x < -\varepsilon, \\ (u_0, \frac{m}{2\varepsilon}), & -\varepsilon < x < \varepsilon, \\ (u_+, v_+), & \varepsilon < x < +\infty, \end{cases}$$
(4.1)

in which $\varepsilon(>0)$ is sufficiently small. Then, the solutions of (1.1) and (1.5) can be obtained by letting $\varepsilon \to 0$ in the solutions of (1.1) and (4.1).

Obviously, $\frac{m}{2\varepsilon(1+u_0)}$ is much bigger than $\frac{v_-}{u_-+1}$ as well as $\frac{v_+}{u_++1}$ for ε sufficiently small. Provided that ε is a sufficiently small positive number, the Riemann solution emitting from $(-\varepsilon, 0)$ is always a contact discontinuity J_1 followed by a shock wave S_1 and the Riemann solution emitting from $(\varepsilon, 0)$ is always a contact discontinuity J_2 followed by a rarefaction wave R_2 , respectively. As in Case 2, S_1 interacts with J_2 at the point determined by (3.2), which yields

$$(x_1, t_1) = \left(\varepsilon, \frac{2\varepsilon(1+u_-+v_-)(1+u_0+\frac{m}{2\varepsilon})}{k(1+u_-)}\right).$$
(4.2)

At the point (x_1, t_1) , a new Riemann problem with the initial data

$$(u_1, v_1) = \left(u_0, \frac{(1+u_0)v_-}{1+u_-}\right), \qquad (u_2, v_2) = \left(u_+, \frac{m(1+u_+)}{2\varepsilon(1+u_0)}\right), \tag{4.3}$$

is formed. Analogously, the Riemann solution is also a contact discontinuity J_2 followed by a shock wave S_3 , in which the intermediate state (u_3, v_3) is given by

$$(u_3, v_3) = \left(u_+, \frac{(1+u_+)v_-}{1+u_-}\right). \tag{4.4}$$

After that, S_3 begins to penetrate the rarefaction wave R_2 at the point which is determined by (3.5), which together with (4.2) gives

$$(x_2, t_2) = \left(\varepsilon + \frac{k(1+u_2)t_1}{(1+u_2+v_2)(v_2-v_3)}, \frac{(1+u_2+v_2)t_1}{v_2-v_3}\right).$$
(4.5)

Making use of the relation between $\frac{v_-}{u_-+1}$ and $\frac{v_+}{u_++1}$, there are also two possibilities which are similar as that in Lemma 3.3. Besides, when $\frac{v_-}{u_-+1} < \frac{v_+}{u_++1}$, S_4 is able to cancel R_2 entirely and the process ends at the point given by (3.9), where the intermediate states are given by (4.3) and (4.4). It follows from (4.2) and (4.5) that

$$\lim_{\varepsilon \to 0} (x_1, t_1) = \left(0, \frac{m(1 + u_- + v_-)}{k(1 + u_-)} \right), \qquad \lim_{\varepsilon \to 0} x_2 = 0.$$
(4.6)

By making use of (3.5), we have

$$\lim_{\varepsilon \to 0} \frac{t_1}{t_2} = \lim_{\varepsilon \to 0} \frac{\sigma_3 - \xi_2(u_2, v_2)}{\sigma_3} = \lim_{\varepsilon \to 0} \left(1 - \frac{(1+u_0)(1+u_-+v_-)}{(1+u_-)(1+u_0+\frac{m}{2\varepsilon})} \right) = 1.$$
(4.7)

On the other hand, taking into account (4.3) and (4.4), it follows from (3.4) that

$$\lim_{\varepsilon \to 0} \sigma_3 = \lim_{\varepsilon \to 0} \frac{k(1+u_-)(1+u_0)}{(1+u_+)(1+u_-+v_-)(1+u_0+\frac{m}{2\varepsilon})} = 0.$$
(4.8)

For convenience, let us denote $\overline{t} = \frac{m(1+u_-+v_-)}{k(1+u_-)}$. It is clear to see from (4.6) and (4.7) that both the points (x_1, t_1) and (x_2, t_2) will tend to the same point $(0, \overline{t})$ in the limit $\varepsilon \to 0$ situation. Furthermore, it is observed from (4.8) that the shock wave S_3 is also compressed at the point $(0, \overline{t})$ in the limit $\varepsilon \to 0$ situation. Thus, the shock wave S_4 starts to propagate from the point $(0, \overline{t})$ in the limit $\varepsilon \to 0$ situation. On the other hand, it follows from (3.9) that

$$\lim_{\varepsilon \to 0} (x_3, t_3) = \Big(\frac{m(1+u_+)(1+u_-)(1+u_-+v_-)}{(v_--v_++u_+v_--u_-v_+)^2}, \frac{m(1+u_-)(1+u_-+v_-)(1+u_++v_+)^2}{k(v_--v_++u_+v_--u_-v_+)^2}\Big).$$

It follows from (3.7) that the tangent slope of S_4 at the point (x_2, t_2) can be calculated by

$$\frac{dx}{dt}\Big|_{(x_2,t_2)} = \left(\frac{\sqrt{k(1+u_3)}}{1+u_3+v_3} \cdot \sqrt{\frac{x-\varepsilon}{t}}\right)\Big|_{(x_2,t_2)} = \frac{k(1+u_-)(1+u_0)}{(1+u_+)(1+u_-+v_-)(1+u_0+\frac{m}{2\varepsilon})}$$

such that we have $\lim_{\varepsilon \to 0} \frac{dx}{dt}|_{(x_2,t_2)} = 0$. That is to say, the shock curve S_4 is tangent to the *t*-axis at the point $(0,\bar{t})$ in the limit $\varepsilon \to 0$ situation. Finally, it can be seen from (3.10) that the propagation speed of S_5 is unchanged in the limit $\varepsilon \to 0$ situation.



Figure 6: When $\frac{v_-}{u_-+1} < \frac{v_+}{u_++1}$, the solution of the particular Cauchy problem (1.1) and (4.1) is shown for the given sufficiently small ε on the left-hand side and the solution of the generalized Riemann problem (1.1) and (1.5) is shown which is the limit $\varepsilon \to 0$ of the solution of (1.1) and (4.1) on the right-hand side.

Now, let us consider the limit $\varepsilon \to 0$ situation for the rarefaction wave R_2 . First of all, the propagation speed of the wave front of R_2 is also $\xi_2(u_+, v_+) = \frac{k(1+u_+)}{(1+u_++v_+)^2}$ which remains unchanged after taking the limit $\varepsilon \to 0$. On the other hand, about the wave back of R_2 , we have

$$\lim_{\varepsilon \to 0} \xi_2(u_2, v_2) = \lim_{\varepsilon \to 0} \frac{k(1+u_0)^2}{(1+u_+)(1+u_0+\frac{m}{2\varepsilon})^2} = 0,$$

which means that the wave back of R_2 coincides with the *t*-axis.

In the end, let us turn our attention on the mass accumulation on the t-axis in the limit $\varepsilon \to 0$ situation. Let us use $x_1(t)$ and $x_2(t)$ to denote the curves of S_1 and the wave back of R_2 , which are expressed respectively by

$$x_1(t) = \frac{k(1+u_-)t}{(1+u_-+v_-)(1+u_0+\frac{m}{2\varepsilon})} - \varepsilon, \qquad x_2(t) = \frac{k(1+u_0)^2 t}{(1+u_+)(1+u_0+\frac{m}{2\varepsilon})} + \varepsilon.$$

In what follows, let us calculate the mass of v in the region $(-\varepsilon, \varepsilon)$ as below

$$\begin{split} \beta_{\varepsilon}(t) &= \int_{-\varepsilon}^{x_{1}(t)} v_{1} dx + \int_{x_{1}(t)}^{\varepsilon} v_{m} dx + \int_{\varepsilon}^{x_{2}(t)} v_{2} dx \\ &= \int_{-\varepsilon}^{x_{1}(t)} \frac{(1+u_{0})v_{-}}{1+u_{-}} dx + \int_{x_{1}(t)}^{\varepsilon} \frac{m}{2\varepsilon} dx + \int_{\varepsilon}^{x_{2}(t)} \frac{1+u_{+}}{1+u_{0}} \cdot \frac{m}{2\varepsilon} dx \\ &= \frac{(1+u_{0})v_{-}}{1+u_{-}} \cdot (x_{1}(t)+\varepsilon) + \frac{m}{2\varepsilon} \cdot (\varepsilon - x_{1}(t)) + \frac{1+u_{+}}{1+u_{0}} \cdot \frac{m}{2\varepsilon} \cdot (x_{2}(t)-\varepsilon) \\ &= \frac{(1+u_{0})v_{-}}{1+u_{-}} \cdot \left(\frac{k(1+u_{-})t}{(1+u_{-}+v_{-})(1+u_{0}+\frac{m}{2\varepsilon})}\right) + \frac{m}{2\varepsilon} \cdot \left(2\varepsilon - \frac{k(1+u_{-})t}{(1+u_{-}+v_{-})(1+u_{0}+\frac{m}{2\varepsilon})}\right) \\ &+ \frac{1+u_{+}}{1+u_{0}} \cdot \frac{m}{2\varepsilon} \cdot \left(\frac{k(1+u_{0})^{2}t}{(1+u_{+})(1+u_{0}+\frac{m}{2\varepsilon})}\right), \end{split}$$

which enables us to have

$$\lim_{\varepsilon \to 0} \beta_{\varepsilon}(t) = m - \frac{k(1+u_{-})t}{1+u_{-}+v_{-}}.$$

Thus, we can see that the two contact discontinuities J_1 and J_2 coalesce into the delta contact discontinuity δJ on the t-axis before the time \bar{t} in the limit $\varepsilon \to 0$ situation. But the strength of the delta contact discontinuity δJ decreases linearly at the rate $\frac{k(1+u_-)}{1+u_-+v_-}$ and becomes zero at the point $(0,\bar{t})$. Thus, the delta contact discontinuity δJ degenerates to be the contact discontinuity J after the time \bar{t} .

If $\frac{v_-}{1+u_-} < \frac{v_+}{1+u_+}$, then the shock wave S_4 is able to penetrate R_2 completely in the limit $\varepsilon \to 0$ situation (see Figure 6). Otherwise, if $\frac{v_-}{1+u_-} > \frac{v_+}{1+u_+}$, then the shock wave S_4 cannot penetrate R_2 completely and eventually takes the characteristic line $x = \frac{k(1+u_+)t}{(1+u_++v_+)^2}$ in R_2 as its asymptotic line in the limit $\varepsilon \to 0$ situation. Thus, we can obtain the solutions of the generalized Riemann problem (1.1) and (1.5) by taking the limit $\varepsilon \to 0$ of the solutions to the particular Cauchy problem (1.1) and (4.1). Furthermore, it is easily seen that the solutions of the generalized Riemann problem (1.1) and (1.5) also converge to the corresponding solutions of the Riemann problem (1.1) and (1.4) when the limit $m \to 0$ is taken.

5. Conclusion

So far, we have finished the discussion for all kinds of wave interactions and the global solutions of the perturbed Riemann problem (1.1) and (1.3) have been constructed completely. It is clear to see that the large-time asymptotic states of the global solutions to the perturbed Riemann problem (1.1) and (1.3) are exactly the corresponding Riemann solutions of (1.1) and (1.4) and the asymptotic behaviors of the solutions to the perturbed Riemann problem (1.1) and (1.3) are governed completely by the Riemann initial data (u_{\pm}, v_{\pm}) . Thus, the Riemann solutions are stable with respect to the particular small perturbations (1.3) of the Riemann initial data (1.4) and the proof of Theorem 1.1 has been finished in view of the above analysis. In addition, the generalized Riemann problem for the system (1.1) with the delta-type initial data (1.5) can also be considered by virtue of the solutions of the perturbed Riemann problem (1.1) and (4.1) and then the delta contact discontinuity is captured and observed clearly.

Acknowledgement

This work is partially supported by National Natural Science Foundation of China (11441002,11271176) and Shandong Provincial Natural Science Foundation (ZR2014AM024). The authors are very grateful to the two anonymous referees for their suggestions and corrections which have improved the original manuscript greatly.

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