Prof. Dr. Julian Koellermeier

WAVES.NL Summer School | Nijmegen Assignment 2 | 26.8.2025 Due Date: -

Exercise 1. (Shallow Water Equations)

The shallow water equations for water height h(t,x) and vertical velocity u(t,x) are

$$\partial_t \begin{pmatrix} h \\ hu \end{pmatrix} + \partial_x \begin{pmatrix} hu \\ hu^2 + g\frac{h^2}{2} \end{pmatrix} = -\frac{1}{\lambda} \begin{pmatrix} 0 \\ u \end{pmatrix},$$

where h(t,x) and u(t,x) are the unknowns and g,λ are parameters.

- a) What physical interpretations do g and λ have?
- b) Write the system in the following form:

$$\partial_t \begin{pmatrix} h \\ hu \end{pmatrix} + A(h, u) \cdot \partial_x \begin{pmatrix} h \\ hu \end{pmatrix} = -\frac{1}{\lambda} \begin{pmatrix} 0 \\ u \end{pmatrix},$$

for a matrix $A(h, u) \in \mathbb{R}^{2 \times 2}$ depending on h, u, g.

c) Check that the eigenvalues of A are given by

$$\sigma(A) = \{u(t,x) - \sqrt{g \cdot h(t,x)}, u(t,x) + \sqrt{g \cdot h(t,x)}\}.$$

Exercise 2. (Euler equations and hyperbolicity)

We consider the Euler equations of fluid dynamics

$$\partial_t \begin{pmatrix} \rho \\ u \\ p \end{pmatrix} + \begin{pmatrix} u & \rho & 0 \\ 0 & u & \frac{1}{\rho} \\ 0 & \gamma p & u \end{pmatrix} \partial_x \begin{pmatrix} \rho \\ u \\ p \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Compute the propagation speeds of the model (the eigenvalues of the matrix). Subsequently show that the model is conditionally hyperbolic.

Exercise 3. (Eigenvalues of non-orthonormal, linearized Grad model)

Recall from the previous assignment that the non-orthonormal, linearized Grad model for M+1 equations can be written in matrix form as

$$\partial_t \mathbf{f} + A_M \cdot \partial_x \mathbf{f} = \mathbf{0},$$

with

where all other entries are zero.

Compute a recursion formula for the characteristic polynomial $\chi_{A_M}(\lambda) = \det(A_M - \lambda \cdot I)$. Based on that, what are the eigenvalues of A_M ?

Exercise 4. (Eigenvalues of part of the HME model)

Compute the eigenvalues of the matrix

$$A_M = \begin{pmatrix} u & 1 & & & \\ T & u & 2 & & & \\ & \ddots & \ddots & \ddots & \\ & & T & u & M \\ & & & T & u \end{pmatrix} \in \mathbb{R}^{M+1 \times M+1}.$$

Note that this is a part of the system matrix of the HME model, see lecture notes. Hint: Use a variable transformation for the variable of the characteristic polynomial λ , based on the variable transformation from c to ξ .

Exercise 5. (Linear stability analysis of the Burgers equation)

We consider the scalar, linearized, viscous Burgers equation

$$\frac{\partial}{\partial t}u + u_0^2 \frac{\partial}{\partial x}u = D \frac{\partial^2}{\partial x^2}u, \quad u_0 \in \mathbb{R}, D \in \mathbb{R},$$
(1)

with viscosity constant D and advection velocity u_0 .

We want to perform a linear stability analysis of equation (1) using the wave ansatz

$$u(t,x) = c \cdot e^{i(kx - \omega t)},\tag{2}$$

for wave number $k \in \mathbb{R}$, wave frequencies $\omega \in \mathbb{C}$ and amplitude $c \in \mathbb{R}$.

Insert the wave ansatz (2) into the Burgers equation (1) to derive a stability condition for the Burgers equation.