

17. Formation of Singularities for Hamilton-Jacobi Equation. I

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§ 1. Introduction. This note is concerned with the singularities of global solution of Hamilton-Jacobi equation in two space dimensions:

$$(1) \quad \frac{\partial u}{\partial t} + f\left(\frac{\partial u}{\partial x}\right) = 0 \quad \text{in } \{t > 0, x \in R^2\},$$

$$(2) \quad u(0, x) = \varphi(x) \in C_0^\infty(R^2),$$

where $C_0^\infty(R^2)$ is a set of C^∞ -functions whose supports are compact. In this note we assume that f is C^∞ and uniformly convex. It's well known that, even for smooth initial data, the Cauchy problem (1) and (2) doesn't admit a smooth solution for all t . Therefore we consider a generalized solution of (1), (2) whose definition will be given in § 2. The existence of global generalized solutions is already established by many authors. (See [1] and its references.)

For a single conservation law in one space dimension, a solution satisfying the entropy condition is piecewise smooth for any smooth initial data in $\mathcal{S} = \{\text{rapidly decreasing functions}\}$ except for a subset of the first category ([3]–[5] and [8]). T. Debenex [2] treated certain systems of conservation law which is essentially equivalent to Hamilton-Jacobi equation (1) in R^n ($n \leq 4$), and generalized the results of [8] to this case by the same method as [8].

One of the classical methods for solving first order non-linear equations is the characteristic one. Its weak point is that it's the local theory. The reason is due to the fact that a smooth mapping can't uniquely have the inverse at a point where its jacobian vanishes, i.e., that its inverse becomes many-valued there. Therefore the solution takes also many values in a neighborhood of critical points of a mapping H_t defined in § 3. The aim of this note is to show how to choose up the reasonable value of its many values so that the solution is one-valued and continuous.

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§ 2. Generalized solutions. Let's put $p = (p_1, p_2) \in R^2$, and write

$$f'(p) = \left(\frac{\partial f}{\partial p_1}(p), \frac{\partial f}{\partial p_2}(p) \right) \quad \text{and} \quad f''(p) = \left[\frac{\partial^2 f}{\partial p_i \partial p_j}(p) \right]_{1 \leq i, j \leq 2}.$$