SIAM J. APPL. MATH.
Vol. 72, No. 1, pp. 464–487
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A NEW APPROACH FOR A NONLOCAL, NONLINEAR CONSERVATION LAW*

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Abstract. We describe an approach to nonlocal, nonlinear advection in one dimension that extends the usual pointwise concepts to account for nonlocal contributions to the flux. The spatially nonlocal operators we consider do not involve derivatives. Instead, the spatial operator involves an integral that, in a distributional sense, reduces to a conventional nonlinear advective operator. In particular, we examine a nonlocal inviscid Burgers equation, which gives a basic form with which to characterize properties associated with well-posedness, and to examine numerical results for specific cases. We describe the connection to a nonlocal viscous regularization, which mimics the viscous Burgers equation in an appropriate limit. We present numerical results that compare the behavior of the nonlocal Burgers formulation to the standard local case. The developments presented in this paper form the preliminary building blocks upon which to build a theory of nonlocal advection phenomena consistent within the peridynamic theory of continuum mechanics.

Key words. conservation laws, advection, nonlocal operator, integral operator, Burgers equation, peridynamics

AMS subject classifications. 35L65, 45A05, 45G05, 45J05, 65M06, 65M08, 65M12

DOI. 10.1137/110833233

1. Introduction.

This paper describes an approach to nonlocal, nonlinear advection in one dimension. This development extends the usual pointwise concepts to account for nonlocal contributions to the flux. We postulate a scalar, nonlocal nonlinear advection equation with conventional nonlinear advection div $f(u)$ replaced by

$$\int_{\mathbb{R}} \psi\left(\frac{u(y,t)+u(x,t)}{2}\right)\phi_{\mathrm{o}}(y-x)\,dy\,, \tag{1.1}$$

where the kernel ϕ_{o} is an odd translation invariant function and u, ψ are scalar-valued mappings over $\mathbb{R}$. A lemma presented in section 4 explains that the above nonlocal, nonlinear advection is equivalent to conventional nonlinear advection in a distributional sense. As a first step, $\psi(u) \equiv u$ and $\psi(u) \equiv u^2/2$ lead to nonlocal, linear advection and an inviscid Burgers equation, respectively. We show in section 6 that the choice of kernel function ϕ_{o} can regularize the solution of the nonlocal inviscid Burgers equation such that a shock will not develop.

*Received by the editors May 6, 2011; accepted for publication (in revised form) December 19, 2011; published electronically February 28, 2012. This work was performed by an employee of the U.S. Government or under U.S. Government contract. The U.S. Government retains a nonexclusive, royalty-free license to publish or reproduce the published form of this contribution, or allow others to do so, for U.S. Government purposes. Copyright is owned by SIAM to the extent not limited by these rights.

http://www.siam.org/journals/siap/72-1/83323.html

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Our nonlocal approach to advection is motivated by the nonlocal interaction postulated by Silling [34]. Peridynamics is a nonlocal continuum theory that has been developed and successfully applied to critical phenomena such as material failure; see [36] for a recent review. As an illustration of the relevancy of our nonlocal approach, a linear peridynamic model for an infinite one-dimensional bar [37] can be written as

$$u_{tt}(x,t) = \int_{\mathbb{R}} \big(u(y,t) - u(x,t)\big)\phi_\varepsilon(y-x)\,dy + b(x,t)\,, \tag{1.2}$$

where $u = u(x,t)$ denotes the displacement and $\phi_\varepsilon = \phi_\varepsilon(z)$ is an even kernel function reflecting the material properties. In peridynamics, ϕ_ε is taken to be a function supported in a spherical neighborhood with a radius ε (the peridynamic horizon) to account for the nonlocal interactions. We will demonstrate in section 4.5 that (1.2) can be rewritten as a system of two first-order in time nonlocal equations—in direct analogy to the system of first-order advection equations associated with the second-order linear wave equation.

The model (1.1) serves as a fundamental building block for the future study of more general second-order nonlocal nonlinear systems. Thus, instead of the usual second-order in time peridynamic equation corresponding to, say, elastic waves, we consider a first-order in time, nonlocal, nonlinear advection equation in this paper. Our ultimate goal is to develop a consistent approach to nonlocal conservation laws that is congruent with the existing peridynamics framework.

This paper is structured as follows. We review the local one-dimensional advection equation in section 2. Section 3 contains a brief review of previous approaches to nonlocal advection, which are to be contrasted to the new approach presented in section 4. This section also discusses the notion of a nonlocal flux and its relation to the conventional flux; regularization of the nonlocal, nonlinear conservation law (4.1); the special case of linear advection; and a derivation that the linear one-dimensional peridynamic equation can be written as two linear advection equations. A basic, conservative, numerical method (and corresponding linear stability analysis) for (4.1) is developed in section 5. A discussion of a new nonlocal Burgers equation in given in section 6, including results explaining when the nonlocal, nonlinear advection equation is well-posed, and numerical results for specific cases. We summarize our contribution in section 7.

2. The local advection equation. The concept of advection and the use of advection equations are pervasive in applied mathematics and computational physics. The fundamental representation of this concept is contained in a balance equation between the time rate-of-change of some quantity u and the corresponding spatial divergence of some function f—the flux function—of that same quantity:

$$u_t + \operatorname{div} f(u) = 0\,. \tag{2.1}$$

This equation follows from standard balance arguments over a fixed domain for differentiable fields. We assume that there is no external source or sink, so that the right-hand side of (2.1) is identically zero. While this concept extends to higher dimensions, we consider exclusively the one-dimensional case, for which this equation reduces to

$$u_t + f_x(u) = 0 \quad \text{or} \quad u_t + f'(u)\,u_x = 0\,, \tag{2.2}$$

where the second equality holds for f differentiable in u and u differentiable in x. We restrict our attention to convex flux functions so that $f'' \geq 0$.

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In the simplest case, the flux function is proportional to the field itself, $f(u) = c\,u$, for some $c \in \mathbb{R}$, which leads to the linear one-way wave equation,

$$u_t + c\,u_x = 0\,. \tag{2.3}$$

This equation possesses the traveling wave solution, $u(x,t) = g(x - ct)$, where $g(x) = u(x, t = 0)$ is the initial condition; for $c > 0$, this represents uniform translation of the initial wave profile to the right at constant speed c. The simplest nonlinear case is given by a flux function quadratic in u, $f(u) = u^2/2$, yielding the well-known inviscid Burgers equation,

$$u_t + \left(u^2/2\right)_x = 0 \quad \text{or} \quad u_t + u\,u_x = 0\,, \tag{2.4}$$

where, again, the second form holds for u differentiable in x. This equation is an elementary yet powerful model for many shock phenomena, as it has a nonlinear convex flux function, leads to the development of shocks in finite time for smooth-but-nontrivial initial conditions, and forms a basis for exploring fundamental concepts such as entropy solutions. Moreover, both the linear advection equation and Burgers equation are valuable test cases with which to evaluate numerical schemes for hyperbolic conservation laws.

3. Previous approaches to nonlocal advection. Implicit in the discussion so far has been the notion of locality, i.e., that all expressions depend exclusively on the point under evaluation. Specifically, these equations describe behavior that is governed by point-values of the state u, its derivatives u_t and u_x, and the flux function f.

In contrast, there exist physical theories in which values of some quantity at a point are influenced by values of the field in a neighborhood of that point. Such theories are generically referred to as "nonlocal." A noteworthy example is the field of nonlocal continuum mechanics, which has a significant history; see, e.g., the work of Eringen [15] and references therein. Intrinsic to these nonlocal theories is the concept that the state at a particular point is related to values in some set of points whose extent is bounded away from zero. This influence is represented as an integral over the appropriate domain of some function of state values, modulated by a kernel function. One instance of such a nonlocal continuum theory is the peridynamic theory introduced by Silling [34]. Peridynamic theory is based on a uniform description encompassing both smooth and discontinuous (e.g., fracture) behavior.

Examination of nonlocal continuum theories leads one to consider the implications of such nonlocality for advection. The literature contains several instances of what can be broadly termed "nonlocal advection" (also referred to as "nonlocal convection"). Below is a limited discussion of some of the published models related to nonlocal advection, many of which examine nonlocal forms of the Burgers equation. For consistency, we denote the independent variable as $u = u(x,t)$, with time t and single spatial variable x.

Nonlocal advection through nonlocal wave speed. Logan [28] considers a straightforward extension of (2.3) on a finite domain in which the local wave speed c is generalized to a nonlocal wave speed, related to the value of u over a fixed domain Ω, so that the governing equation becomes $u_t + \left(\int_\Omega G(u)\,dy\right)u_x = 0$, where G is a known (specified) function of u. Logan analyzes this initial-boundary-value problem by the method of characteristics for various functions G.

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Nonlocalization through integral operators. This corresponds to a nonlocality introduced for the flux function in the conventional advection equation (2.1). For example, for the purpose of modeling sedimentation, Betancourt et al. [7] postulate a nonlinear, nonlocal flux function given by an integral operator with a radial, nonnegative kernel of compact support.

Several papers introduce nonlocality through the Hilbert transform of the flux function, defined as $\mathbb{H}[u] := (1/\pi) \fint_{-\infty}^{\infty} dy\, u(y)/(x-y)$, where the integral is interpreted in the principal value sense. Baker, Li, and Morlet [5] consider the following locally regularized forms for nonlocal advection, motivated as models for vortex sheet dynamics:

$$u_t + \big(\mathbb{H}\,(u)\big)_x = \epsilon\, u_{xx}\,, \tag{3.1a}$$

$$u_t - \mathbb{H}(u)\, u_x = \epsilon\, u_{xx}\,. \tag{3.1b}$$

The expression (3.1a) uses the (local) divergence operator on the (nonlocal) flux function $\mathbb{H}[u]$; alternatively, (3.1b) is closer to Logan's approach, with a nonlocal effective wave speed given by $\mathbb{H}[u]$, but with nonzero right-hand side. An equation similar to the inviscid form of these equations was considered by Castro and Córdoba [9], who examine existence, finite time blow-up, and ill-posedness issues. Parker [32] considers similar equations with an integral-based flux, leading naturally to a discussion of the local versus a nonlocal form of Burgers equation.

Nonlocalization through fractional differential operators. In some studies, the local advection operator is maintained, and nonlocality is introduced through a fractional derivative operator that modifies the diffusive term in the viscous Burgers equation; see, e.g., Droniou [12] and Alibaud and coworkers [2, 3]. Alternatively, others introduce nonlocality through the advective flux and retain or generalize the diffusive term of the viscous Burgers equation; see, e.g., Ervin, Heuer, and Roop [16], Biler and Woyczyński [8], Woyczyński [38], and Miškinis [29].

Standard, local flux, nonlocalized regularization. Although this approach differs from the manner in which we introduce nonlocality, there is a significant literature for equations with a nonlocal regularization term. For example, Fellner and Schmeiser [17] consider the equation $u_t + u\, u_x = \phi_x[u]$, where $\phi[u]$ is expressed as the nonlocal operator $\phi[u] = \int_{\mathbb{R}} G(x-y)\, u(y)\, dy$; this approach is generalized and analyzed in different ways by Liu [27], Chmaj [10], Duan, Fellner, and Zhu [14], Rohde [33], Kissling and Rohde [22], and Kissling, LeFloch, and Rohde [21].

Nonlocalization through generalized flux, no regularization. Focusing on an equation more evocative of the approach we pursue, Benzoni-Gavage [6] considers questions of existence and stability for the generalized Burgers equation, $u_t + \mathcal{F}_x[u] = 0$, where the Fourier transform of the operator $\mathcal{F}$ is given by $\hat{\mathcal{F}}[u](k) = \int_{-\infty}^{\infty} \Lambda(k-l)\hat{u}(k-l)\hat{u}(l)\, dl$. Alì, Hunter, and Parker [1] provide the motivation for and describe properties of the kernel $\Lambda(k,l)$ for a generalized Burgers equation of this form.

Nonlocal convection-diffusion equation. Perhaps the approach most closely aligned with the nonlocal advective approach introduced in the next section is that

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considered by Ignat and Rossi [20]. They analyze the nonlocal evolution equation

$$
\begin{aligned}
u_t(x,t) &= \int_{\mathbb{R}^d} \big(u(y,t)-u(x,t)\big)J(y-x)\,dy \\
&\qquad + \int_{\mathbb{R}^d} \big(h\big(u\big)(y,t)-h\big(u\big)(x,t)\big)K(y-x)\,dy\,, \quad (x,t)\in\mathbb{R}^d\times(0,\infty)\,, \\
u(x,0) &= g(x)\,, \quad x\in\mathbb{R}^d\,,
\end{aligned}
\tag{3.2}
$$

where $J(y-x)=J(x-y)$ and K are nonnegative, normalized radial functions satisfying $\int_{\mathbb{R}^d} J = \int_{\mathbb{R}^d} K = 1$, and h is a nondecreasing, locally Lipschitz, continuous function such that $h(0)=0$. In addition to proving existence, uniqueness, and continuous dependence with respect to the initial condition upon the solution, Ignat and Rossi demonstrate that, under an appropriate scaling, the solution of the rescaled (3.2) converges to the solution of $v_t = \Delta v + b\cdot\nabla h\big(v\big)$, $v(x,0)=g(x)$.

4. Nonlocal advection: A new approach. The approaches of the previous section impose specific assumptions on the nonlocality, either in the advective operator or in the regularization term. Motivated by the peridynamic theory, we consider a generalization of nonlinear advection given by (1.1) and posit the following integro-differential equation:

$$
\begin{aligned}
u_t(x,t) + \int_{\mathbb{R}} \psi\left(\frac{u(y,t)+u(x,t)}{2}\right)\phi_o(y-x)\,dy = 0\,, &\qquad (x,t)\in\mathbb{R}\times(0,\infty)\,, \\
u(x,0) = g(x)\,, &\quad x\in\mathbb{R}\,,
\end{aligned}
\tag{4.1}
$$

where, again, the kernel ϕ_o is an odd function. We claim that (4.1) represents a nonlocal, nonlinear conservation law for advection.

The following lemma connects terms in the nonlocal advection equation (4.1) and nonlocal convection-diffusion equation (4.10) with their classical counterparts. In particular, this lemma can be used to show that the nonlocal and conventional conservation laws are equivalent in the sense of distributions.

LEMMA 4.1. *Assume that ψ, u, and u_x are smooth functions and decay sufficiently fast to zero as their arguments approach infinity, and let ϕ_o be the negative derivative of the Dirac delta distribution. Then,*

$$
\int_{\mathbb{R}} \psi\left(\frac{u(y,t)+u(x,t)}{2}\right)\phi_o(y-x)\,dy = \psi_x\big(u(x,t)\big)\,, \quad (x,t)\in\mathbb{R}\times(0,\infty)\,.
$$

Further assume that u_{xx} is continuous, and let ϕ_e be the second derivative of the Dirac delta distribution. Then,

$$
\int_{\mathbb{R}} \big(u(y,t)-u(x,t)\big)\,\phi_e(y-x)\,dy \;= \psi_{xx}\big(u(x,t)\big)\,, \quad (x,t)\in\mathbb{R}\times(0,\infty)\,.
$$

Proof. The proof follows from the definition of the Dirac delta distribution and its derivatives. ∎

The following subsections discuss the notion of a nonlocal flux, its relation to the conventional flux, regularization of the nonlocal, nonlinear conservation law (4.1), the special case of linear advection, and a derivation that the linear one-dimensional peridynamic equation can be written as two linear advection equations.

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4.1. Nonlocal flux. We now show how (4.1) corresponds to a conservation law and identify the flux. The result

$$\int_a^b \int_a^b \psi\left(\frac{u(y,t)+u(x,t)}{2}\right)\phi_o(y-x)\,dy\,dx = 0 \tag{4.2}$$

is a consequence of the antisymmetry of the integrand. Using this result and integrating the first equation of (4.1) over the interval (a,b) yields

$$\frac{d}{dt}\int_a^b u(x,t)\,dx + \int_a^b \int_{\mathbb{R}\setminus(a,b)} \psi\left(\frac{u(y,t)+u(x,t)}{2}\right)\phi_o(y-x)\,dy\,dx = 0\,. \tag{4.3}$$

Extending the interval (a,b) to the entire line and using the asymmetry of this integrand with respect to x and y gives the result that

$$\frac{d}{dt}\int_{\mathbb{R}} u(x,t)\,dx = 0\,, \tag{4.4}$$

demonstrating that $\int_{\mathbb{R}} u(x,t)\,dx = \int_{\mathbb{R}} g(x)\,dx$ is a conserved quantity for the nonlocal conservation law (4.1).

More generally, let $\mathcal{I}_1$ and $\mathcal{I}_2$ be two disjoint sets. Define

$$\Psi\big(\mathcal{I}_1,\mathcal{I}_2,t\big) := \int_{\mathcal{I}_1}\int_{\mathcal{I}_2} \psi\left(\frac{u(y,t)+u(x,t)}{2}\right)\phi_o(y-x)\,dy\,dx\,. \tag{4.5}$$

With this notation, we rewrite (4.3) as

$$\frac{d}{dt}\int_a^b u(x,t)\,dx + \Psi\big((a,b),\mathbb{R}\setminus(a,b),t\big) = 0\,. \tag{4.6}$$

It follows immediately from the antisymmetry of the integrand that

$$\Psi\big(\mathcal{I}_1,\mathcal{I}_2,t\big) + \Psi\big(\mathcal{I}_2,\mathcal{I}_1,t\big) = 0\,, \tag{4.7a}$$

$$\Psi\big(\mathcal{I}_1,\mathcal{I}_1,t\big) = 0\,. \tag{4.7b}$$

We therefore identify $\Psi\big(\mathcal{I}_1,\mathcal{I}_2,t\big)$ with the flux of u from $\mathcal{I}_1$ into $\mathcal{I}_2$. Evidently (4.7) states that the flux is equal and opposite among disjoint intervals, and there is no flux from an interval into itself. This is in contrast to the conventional notion of the flux where a unit normal on an orientable surface separating the volumes $\mathcal{I}_1$ and $\mathcal{I}_2$ carries the direction for the flux. We conclude that (4.6) is an instance of an abstract balance law—the production of an extensive quantity inside of an interval is balanced by the flux of the same quantity out of the same interval. Both the production and flux are additive and biadditive, respectively, over disjoint intervals; e.g.,

$$\begin{aligned}\frac{d}{dt}\int_{\mathcal{I}_1} u(x,t)\,dx + \frac{d}{dt}\int_{\mathcal{I}_2} u(x,t)\,dx &= \frac{d}{dt}\int_{\mathcal{I}_1\cup\mathcal{I}_2} u(x,t)\,dx\\ &= -\Psi\big(\mathcal{I}_1\cup\mathcal{I}_2,\mathbb{R}\setminus\big(\mathcal{I}_1\cup\mathcal{I}_2\big),t\big)\\ &= \Psi\big(\mathbb{R}\setminus\big(\mathcal{I}_1\cup\mathcal{I}_2\big),\mathcal{I}_1,t\big) + \Psi\big(\mathbb{R}\setminus\big(\mathcal{I}_1\cup\mathcal{I}_2\big),\mathcal{I}_2,t\big)\\ &= \Psi\big(\mathbb{R}\setminus\mathcal{I}_1,\mathcal{I}_1,t\big) + \Psi\big(\mathbb{R}\setminus\mathcal{I}_2,\mathcal{I}_2,t\big)\,,\end{aligned}$$

where the last equality follows by adding 0 as given by (4.7a). These additive and biadditive properties for the production and flux of a quantity can be shown to be a necessary and sufficient condition for the antisymmetry of the integrand of Ψ given in (4.5); see [13] for details.

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4.2. Conventional flux. The following result demonstrates that the flux given by (4.5) may be expressed in a more conventional form as the flux out of an interval through its endpoints.

LEMMA 4.2. *If the map*

$$(x,y) \to \psi\left(\frac{u(y,t)+u(x,t)}{2}\right)\phi_o(y-x)$$

is integrable, then

$$\Psi\big((a,b),\mathbb{R}\setminus(a,b),t\big) = \mathcal{F}_u^+\big(a,b,t\big) - \mathcal{F}_u^-\big(a,b,t\big)\,,$$

where

$$\mathcal{F}_u^-(a,b,t) = \int_0^{b-a}\int_0^\infty \psi\left(\frac{u(a+y,t)+u(a-z,t)}{2}\right)\phi_o(z+y)\,dz\,dy\,, \tag{4.8a}$$

$$\mathcal{F}_u^+(a,b,t) = \int_0^{b-a}\int_0^\infty \psi\left(\frac{u(b+y,t)+u(b-z,t)}{2}\right)\phi_o(z-y)\,dy\,dz\,, \tag{4.8b}$$

each denoting the flux emanating from the interval (a,b) *in the negative and positive directions, respectively.*

Proof. Biadditivity of the flux Ψ implies that

$$\Psi\big((a,b),\mathbb{R}\setminus(a,b),t\big) = \Psi\big((a,b),(-\infty,a),t\big) + \Psi\big((a,b),(b,\infty),t\big).$$

The change of variables $s := a+y, r := a-z$ and $r := b+y, s := b-z$ on the fluxes on the right-hand side of the equality, respectively, yields

$$\Psi\big((a,b),(-\infty,a),t\big) = -\int_0^{b-a}\int_0^\infty \psi\left(\frac{u(a+y,t)+u(a-z,t)}{2}\right)\phi_o(z+y)\,dz\,dy\,,$$

$$\Psi\big((a,b),(b,\infty),t\big) = \int_0^{b-a}\int_0^\infty \psi\left(\frac{u(b+y,t)+u(b-z,t)}{2}\right)\phi_o(z+y)\,dy\,dz\,,$$

after changing back to the original integration variables x and y. The conclusion now follows by recalling that ϕ_o in $\Psi\big((a,b),(-\infty,a),t\big)$ is an odd function, and that the map $(x,y) \to \psi(1/2(u(y,t)+u(x,t)))\phi_o(y-x)$ is integrable; e.g., see [4, p. 421]. ∎

More generally, the equation for the flux from an interval $(x-x_1,x)$ to an interval $(x,x+x_2)$ through the point x takes the form

$$\int_0^{x_1}\int_0^{x_2} \psi\left(\frac{u(x+y,t)+u(x-z,t)}{2}\right)\phi_o(y+z)\,dy\,dz\,. \tag{4.9}$$

This expression can be construed as a sum of all interactions carried by ψ between two points such that their interaction passes through x, and it is determined collectively by the values of u at points to the left of x (identified by z) *and* the values of u at points to the right of x (identified by y).[1] This stands in contrast to the conventional setting, where the flux through x depends only upon the value of u and its derivative at x, as in (2.2).

[1] A similar interpretation within the context of the balance of linear momentum is given in [24, sect. 6].

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Further insight into the relationship between (4.1) and (4.9) can be gained from an application of Noll's Lemma I [31, 25] to scalar functions in one dimension. Namely, given continuously differentiable u, there exists a scalar function q,

$$q(x) = \int_{\mathbb{R}} \int_{\mathbb{R}} \psi\left(\frac{u(x+y,t)+u(x-z,t)}{2}\right) \phi_o(y+z)\, dy\, dz,$$

such that

$$\frac{d}{dx} q(x) = \int_{\mathbb{R}} \psi\left(\frac{u(y,t)+u(x,t)}{2}\right) \phi_o(y-x)\, dy\,.$$

This demonstrates that (4.1) can be written in the form (2.2) using the flux q for a continuously differentiable u.

4.3. Regularization of nonlocal advection. The regularization of inviscid advection equations (such as (2.2)) plays an important role in the associated physics and mathematics. By regularization, we refer to the modification of the otherwise-zero right-hand side of the conservation law with terms (often of a distinctly dissipative or dispersive nature) that are small relative to the scale of the solution, except in regions of steep gradients. We propose a regularization of the (inviscid) nonlocal advection equation (4.1) that is a variation on the convection-diffusion equation introduced by Ignat and Rossi (see section 3) of the form

(4.10)
$$\begin{aligned} u_t(x,t) + \int_{\mathbb{R}} \psi\left(\frac{u(y,t)+u(x,t)}{2}\right) \phi_o(y-x)\, dy = \epsilon\, \mathcal{L}u(x,t), \quad & (x,t) \in \mathbb{R} \times (0,\infty)\,, \\ u(x,0) = g(x)\,, \qquad & x \in \mathbb{R}\,, \end{aligned}$$

where

$$\mathcal{L}u(x,t) := \int_{\mathbb{R}} \big(u(y,t) - u(x,t)\big)\, \phi_e(y-x)\, dy\,, \qquad (x,t) \in \mathbb{R} \times (0,\infty)\,, \tag{4.11}$$

with the kernel ϕ_e an even function. Assuming ϕ_o, ϕ_e as in Lemma 4.1, (4.10) reduces to the viscous conservation law

$$u_t + \psi_x(u) = \epsilon\, u_{xx}\,.$$

In the local case, shock waves are typically idealized as inviscid structures, but it is only through an appropriate regularization of the governing conservation equations, associated with vanishing viscosity, that shock formation and propagation can be properly understood. The form of the equation given in (4.10) comprises a nonlocal approach to a regularized (viscous) nonlocal conservation law consistent with the (inviscid) nonlocal advection equation given in (4.1). See [19] for a more involved discussion on the relationship between $\mathcal{L}$ and the Laplacian Δ.

Integrating the first equation of (4.10) over the interval $\mathcal{I}$ implies the balance law

$$\frac{d}{dt} \int_{\mathcal{I}} u(x,t)\, dx + \Phi\big(\mathcal{I}, \mathbb{R} \setminus \mathcal{I}, t\big) = 0\,, \tag{4.12}$$

where

$$\Phi\big(\mathcal{I}, \mathbb{R} \setminus \mathcal{I}, t\big) := \Psi\big(\mathcal{I}, \mathbb{R} \setminus \mathcal{I}, t\big) - \epsilon \int_{\mathcal{I}} \int_{\mathbb{R} \setminus \mathcal{I}} \big(u(y,t) - u(x,t)\big)\, \phi_e(y-x)\, dy\, dx\,,$$

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and Ψ is the flux given by (4.5). The balance law (4.12) states that the production of an extensive quantity inside the interval $\mathcal{I}$ is balanced by the flux Φ out of the same interval. Evidently the balance law (4.12) augments the advective law (4.6) with diffusive flux. It is in this sense that the viscous conservation law (4.10) is a variation on the convection-diffusion equation introduced by Ignat and Rossi (see section 3) because their equation is in nonconservative form. Equation (4.7) and the ensuing discussion explain that it is crucial that the kernel in the flux integrand be an odd function.

4.4. Linear advection. Consider the important special case when $\psi(v) = v$. The conservation law (4.1) then becomes

$$\begin{aligned} u_t(x,t) + \int_{\mathbb{R}} u(y,t)\phi_o(y-x)\,dy = 0\,, \qquad (x,t) \in \mathbb{R}\times(0,\infty)\,, \\ u(x,0) = g(x)\,, \quad x \in \mathbb{R}\,, \end{aligned} \tag{4.13}$$

where the integral involving $u(x)$ vanishes identically because ϕ_o is an odd function. Let

$$\widehat{u}(\xi,t) := \frac{1}{\sqrt{2\pi}}\int_{\mathbb{R}} u(x,t)\,e^{-i\xi x}\,dx, \qquad u(x,t) := \frac{1}{\sqrt{2\pi}}\int_{\mathbb{R}} \widehat{u}(\xi,t)\,e^{i\xi x}\,d\xi \tag{4.14}$$

denote the Fourier and inverse Fourier transforms, respectively, of the function u. Then the Fourier transform of the nonlocal evolution equation (4.13) is

$$\begin{aligned} \widehat{u}_t(\xi,t) &= \sqrt{2\pi}\,\widehat{\phi}_o(\xi)\,\widehat{u}(\xi,t)\,, \\ \widehat{u}(\xi,0) &= \widehat{g}(\xi)\,. \end{aligned} \tag{4.15}$$

Because ϕ_o is an odd function,

$$\widehat{\phi}_o(\xi) = i\,\mathrm{Im}\big(\widehat{\phi}(\xi)\big) = \frac{i}{\sqrt{2\pi}}\int_{\mathbb{R}} \phi_o(x)\,\sin(\xi x)\,dx := i\frac{1}{\sqrt{2\pi}}\beta(\xi)\,.$$

Therefore, the solution to (4.15) is given by

$$\widehat{u}(\xi,t) = e^{i\beta(\xi)t}\,\widehat{g}(\xi)\,. \tag{4.16}$$

The inverse Fourier transform of (4.16) implies that

$$u(x,t) = \int_{\mathbb{R}} G(x,y,t)\,g(y)\,dy\,, \tag{4.17a}$$

where

$$G(x,y,t) := \frac{1}{2\pi}\int_{\mathbb{R}} e^{i\beta(\xi)t}\,e^{i\xi(x-y)}\,d\xi\,. \tag{4.17b}$$

If we consider the choice $\phi_o(y-x) = -\partial\delta(y-x)/\partial y$, then $\beta(\xi) = -\xi$, so that

$$G(x,y,t) = \frac{1}{2\pi}\int_{\mathbb{R}} e^{i\xi(x-y-t)}\,d\xi = \delta(x-y-t)\,, \tag{4.18}$$

and, therefore, $u(x,t) = g(x-t)$. Thus, the solution to the nonlocal linear conservation law (4.13) is the same as that for the conventional linear conservation law in a distributional sense.

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For the nonlocal linear conservation law (4.13), there are traveling wave solutions of the form[2] $u(x,t) = e^{ik(x-c(k)t)}$, where the wave speed $c = c(k)$ is determined from (4.15) by

$$c(k)k = \beta(k) = \int_{\mathbb{R}} \phi_o(x)\, \sin(kx)\, dx\ . \tag{4.19}$$

For the specific choice of $\phi_o = \phi_o^P \chi_{(-\varepsilon,\varepsilon)}$ given by[3]

$$\phi_o^P(y-x) = \phi_o^P(s) = \frac{1}{\varepsilon^2} \begin{cases} 1\,, & s > 0\,, \\ 0\,, & s = 0\,, \\ -1\,, & s < 0\,, \end{cases} \tag{4.20}$$

where $\chi_{(-\varepsilon,\varepsilon)}$ is the characteristic function on $(-\varepsilon,\varepsilon)$, we obtain

$$c(k) = \frac{\sin^2(k\varepsilon/2)}{(k\varepsilon/2)^2},$$

a particular case of the dispersion relation. Clearly, we have that $c(k) \leq 1$, which implies that the wave speed in this nonlocal case is always less than or equal to that of the linear local advection equation. This is reflected in the numerical simulations; see Figures 4 and 7.

4.5. Linear peridynamic equation. We now demonstrate that the peridynamic model for an infinite one-dimensional bar [37] given by (1.2) can be rewritten as a system of two first-order in time nonlocal equations—in direct analogy to the system of first-order advection equations associated with the second-order linear wave equation.

Let ϕ_ε denote an even function with zero mean such that ϕ_ε approaches the second derivative of the Dirac delta distribution as $\varepsilon \to 0$. Lemma 4.1 demonstrates that such a ϕ_e implies that the peridynamic equation (1.2) is equivalent to the classical second-order wave equation in a distributional sense. For simplicity, we set $b(x,t) = 0$. Now let

$$\phi_\varepsilon(x) := \int_{\mathbb{R}} \rho_\varepsilon(z)\rho_\varepsilon(x-z)\, dz$$

for an odd function ρ_ε; that is, ϕ_ε is the self-convolution of ρ_ε. Note that $\int_{\mathbb{R}} \phi_\varepsilon\, dx = 0$ so that ϕ_ε denotes an even function with zero mean. Define the function

$$v_t(x,t) := \int_{\mathbb{R}} u(z,t)\rho_\varepsilon(x-z)\, dz = \int_{\mathbb{R}} \big(u(z,t) + u(x,t)\big)\rho_\varepsilon(x-z)\, dz \tag{4.21a}$$

as the nonlocal analogue of the conventional splitting $v_t = u_x$. The linear peridynamic

[2]This is equivalent to the usual plane wave form $u(x,t) = \exp(ikx - \omega(k)t)$, where the angular frequency is given by the wave speed times the wave number, i.e., $\omega(k) = c(k)\, k$.

[3]The prefactor $1/\varepsilon^2$ has been chosen such that $\phi_o^P(y-x)$ converges in distribution to the negative derivative of the Dirac delta distribution as $\varepsilon \to 0$.

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equation (1.2) and the relation (4.21a) imply that

$$\begin{aligned}\frac{\partial}{\partial t}u_t(x,t) = u_{tt}(x,t) &= \int_{\mathbb{R}} \big(u(y,t)-u(x,t)\big)\phi_\varepsilon(x-y)\,dy \\ &= \int_{\mathbb{R}} u(y,t)\bigg(\int_{\mathbb{R}} \rho_\varepsilon(z)\rho_\varepsilon(x-y-z)\,dz\bigg)\,dy \\ &= \int_{\mathbb{R}} \bigg(\int_{\mathbb{R}} u(y,t)\rho_\varepsilon(x-z-y)\,dy\bigg)\rho_\varepsilon(z)\,dz \\ &= \int_{\mathbb{R}} v_t(x-z,t)\rho_\varepsilon(z)\,dz = \frac{\partial}{\partial t}\int_{\mathbb{R}} v(x-z,t)\rho_\varepsilon(z)\,dz\,,\end{aligned}$$

where the second equality follows from ϕ_ε having zero mean. A compatible set of initial conditions implies

$$u_t(x,t) = \int_{\mathbb{R}} v(z,t)\rho_\varepsilon(x-z)\,dz = \int_{\mathbb{R}} \big(v(z,t)+v(x,t)\big)\rho_\varepsilon(x-z)\,dz\,, \tag{4.21b}$$

which is the nonlocal analogue of the conventional splitting $u_t = v_x$.

A change of variables with $w^\pm = u \pm v$ leads to a nonlocal linear advection equation for w of the form

$$w_t^\pm(x,t) = \pm\int_{\mathbb{R}} w^\pm(y,t)\rho_\varepsilon(x-y)\,dy = \int_{\mathbb{R}} \big(w^\pm(x,t) \pm w^\pm(y,t)\big)\rho_\varepsilon(x-y)\,dy\,. \tag{4.22}$$

The results of section 4.5 explain that

$$w^\pm(x,t) = e^{i(x\pm c(\xi)t)\xi}$$

are waves traveling to the right and left, respectively, and are the nonlocal analogue of waves $e^{i\xi(x\pm t)}$ for the conventional wave equation $w_{tt} = w_{xx}$.

5. A numerical scheme for the nonlocal advection equation. In this section we discuss a conservative numerical scheme and the associated numerical fluxes for the nonlocal equations that we consider as analogues of classical conservative numerical schemes [23, 26].

The preponderance of peridynamic constitutive models utilize a ϕ_o that is compactly supported on intervals of length 2ε, so that the flux Ψ takes the form

$$\Psi\big((a,b),\mathbb{R}\setminus(a,b),t\big) = \int_a^b \int_{x-\varepsilon}^{x+\varepsilon} \psi\bigg(\frac{u(y,t)+u(x,t)}{2}\bigg)\phi_o(y-x)\,dy\,dx\,. \tag{5.1}$$

In the following we overload our notation and write

$$\Psi\big(a,b,t\big) = \Psi\big((a,b),\mathbb{R}\setminus(a,b),t\big)\,.$$

5.1. A nonlocal Lax–Friedrichs method. As shown in Figure 1, we divide a one-dimensional domain into cells $(x_{i-1/2}, x_{i+1/2})$, each of width Δx. Suppose also that time is divided into discrete intervals (t^n, t^{n+1}). A numerical scheme is conservative if the change in the total conserved quantity in cell $(x_{i-1/2}, x_{i+1/2})$ in time interval (t^n, t^{n+1}) is equal to the net flux through the boundaries of $(x_{i-1/2}, x_{i+1/2})$ in the time interval (t^n, t^{n+1}). Utilizing (5.1), we express this relation mathematically as

$$\int_{x-1/2}^{x+1/2} \big(u(x,t^{n+1}) - u(x,t^n)\big)\,dx = -\int_{t^n}^{t^{n+1}} \Psi(x_{i-1/2}, x_{i+1/2}, t)\,dt\,,$$

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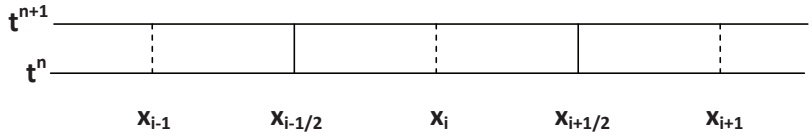

FIG. 1. *Finite volume discretization of a one-dimensional domain, showing cell* $[x_{i-1/2}, x_{i+1/2}]$.

which we rewrite as

$$\overline{u}_i^{n+1} = \overline{u}_i^n - \frac{\Delta t}{\Delta x}\overline{\Psi}^n(x_{i-1/2}, x_{i+1/2}, t^n)\,, \tag{5.2}$$

where

$$\overline{u}_i^n \approx \frac{1}{\Delta x}\int_{x-1/2}^{x+1/2} u(x,t^n)\,dx$$

and

$$\overline{\Psi}^n(x_{i-1/2}, x_{i+1/2}, t) \approx \frac{1}{\Delta t}\int_{t^n}^{t^{n+1}} \Psi(x_{i-1/2}, x_{i+1/2}, t)\,dt\,.$$

In analogy with the classical Lax–Friedrichs method [23], we propose a nonlocal Lax–Friedrichs method:

$$\overline{u}_i^{n+1} = \frac{\overline{u}_{i-1}^n + \overline{u}_{i+1}^n}{2} - \frac{\Delta t}{\Delta x}\Psi(x_{i-1/2}, x_{i+1/2}, t^n). \tag{5.3}$$

This method is conservative, as it can be cast in the form of (5.2) by identifying

$$\overline{\Psi}(x_{i-1/2}, x_{i+1/2}, t^n) := \Psi(x_{i-1/2}, x_{i+1/2}, t^n) - \frac{1}{2}\frac{\Delta x}{\Delta t}\left(\overline{u}_{i+1}^n - 2\overline{u}_i^n + \overline{u}_{i-1}^n\right).$$

The rightmost term is immediately identified as introducing an artificial viscosity. See [23, sect. 14.2] for more details. For the remainder of the paper, we follow standard practice and drop the bar notation.

5.2. A discrete flux. We develop a quadrature for the nonlocal flux under the assumption that the numerical solution u_h approximating u is a piecewise constant function within each cell, and there is no continuity of u_h across adjoining cells. For ease of exposition, we assume that $\Delta x < \varepsilon$. Of course, higher-order approximations to the function within each cell could be used, but we consider the simplest case in the illustrative examples that follow. Distinct from the classical case, all the fluxes we will consider are nonlocal.

To describe a quadrature for (5.1) we make the simplifying assumption that $\varepsilon/\Delta x \equiv r$ is a positive integer. That is, we assume that there are $r \in \mathbb{Z}^+$ computational cells in the interaction region of extent ε. This is not a limiting constraint but simplifies the presentation. Since we assume the discretized solution to be piecewise constant over the cells, we can write an exact quadrature for (5.1) as

$$\Psi\left(x_{i-1/2}, x_{i+1/2}, t\right) = \sum_{j=-r}^{r} \omega_j \psi\left(\frac{u_h(x_{i+j},t) + u_h(x_i,t)}{2}\right)\phi_o(x_{i+j} - x_i)(\Delta x)^2\,, \tag{5.4}$$

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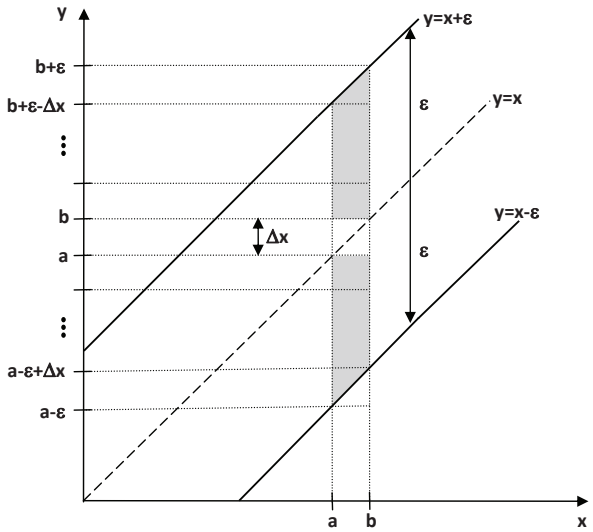

FIG. 2. *A graphical depiction of* (5.4)*, a discretization of* (5.1) *using a piecewise constant solution over each cell. The domain of integration is shown in grey. Cell* $(a,b)\times(a,b)$ *is zero by* (4.2)*. Only half of the cells farthest from* (a,b) *in* y *are integrated, as expressed in* (5.5)*.*

where

$$\omega_j = \begin{cases} 0\,, & j=0\,, \\ 1\,, & j=\pm 1,\ldots,\pm(r-1)\,, \\ 1/2\,, & j=-r,r\,. \end{cases} \tag{5.5}$$

Equation (4.2) explains why $\omega_0 = 0$. As for $\omega_{\pm j} = 1/2$, consider the limits of integration of the flux (5.1) through the points $x_{i+1/2}$ and $x_{i-1/2}$. The domain of integration shown in Figure 2 illustrates why $\omega_{\pm j} = 1/2$.

5.3. Linear stability analysis. We consider classic von Neumann stability analysis for the nonlocal linear advection equation, where $\psi(u) = u$ in (5.2). For simplicity, we assume the odd function ϕ_o^P given in (4.20). The numerical method of (5.3) may then be written as

$$u_i^{n+1} = \frac{u_{i+1}^n + u_{i-1}^n}{2} - \frac{1}{\varepsilon^2}\frac{\Delta t}{\Delta x}\left(\sum_{j=1}^{r}\left(\frac{u_{i+j}^n + u_i^n}{2}\right)(\Delta x)^2 - \sum_{j=1}^{r}\left(\frac{u_{i-j}^n + u_i^n}{2}\right)(\Delta x)^2\right).$$

We substitute the ansatz $u_i^n = \lambda^n e^{ikj\Delta x}$, where $x_j = j\Delta x$, into this expression. This gives, after considerable simplification, that

$$|\lambda|^2 = \cos^2(k\Delta x) + \left(\frac{\Delta t \Delta x}{\varepsilon^2}\right)^2 \left(\sum_{j=1}^{r}\sin(jk\Delta x)\right)^2. \tag{5.6}$$

We now derive sufficiency relations for a CFL condition, that is, conditions ensuring $|\lambda| \le 1$. First, we notice that for any $j \ge 1$ we have the simple elementary

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inequality $|\sin(jk\Delta x)| \le j|\sin(k\Delta x)|$, and so

$$\left(\sum_{j=1}^{r} \sin(jk\Delta x)\right)^2 \le |\sin(k\Delta x)|^2 \left(\sum_{j=1}^{r} j\right)^2 = \left(\frac{r(r+1)}{2}\right)^2 |\sin(k\Delta x)|^2 .$$

With our assumption that $\varepsilon = r\,\Delta x$ for a positive integer r, we obtain

$$\Delta t \le \frac{r}{(r+1)} 2\Delta x, \tag{5.7}$$

which, substituted into (5.6), gives $|\lambda| \le 1$. The choice of $r = 1$ corresponds to the Lax–Friedrichs scheme for conventional linear advection (with unit wave speed) for which the above restriction on the time step and the conventional restriction are the same.

For the nonlinear nonlocal problem, applying a linear stability analysis to the linearized equation based on the frozen coefficient technique modifies the time-step restriction (5.7) to

$$\Delta t \le \frac{r}{c(r+1)} 2\Delta x, \tag{5.8}$$

where c is a suitable upper bound of the local wave speed.

Consequently, for given values of ε and Δx, one can always choose a time step so that the scheme in (5.3) is linearly stable. Note that a direct implementation of (5.2) with $\overline{\Psi}$ replaced by Ψ is just a nonlocal analogue of the classical forward-time center-space (FTCS) discretization [23], which is well known to be unconditionally unstable.

6. Nonlocal Burgers equation. This section presents analytical and numerical results for a special case of the nonlocal conservation law (4.1), where $\psi(u) = u^2/2$. This leads to the nonlocal Burgers equation:

$$\begin{aligned} u_t(x,t) + \mathcal{B}u(x,t) &= 0\,, \qquad && (x,t) \in \mathbb{R} \times (0,\infty)\,, \\ u(x,0) &= g(x)\,, && x \in \mathbb{R}\,, \end{aligned} \tag{6.1}$$

where the kernel is compactly supported and

$$\mathcal{B}u(x,t) := \frac{1}{2}\int_{\mathbb{R}} \left(\frac{u(y,t)+u(x,t)}{2}\right)^2 \phi(x-y)\,dy. \tag{6.2}$$

Lemma 4.1 demonstrates that for the special choice of the negative derivative of the Dirac delta distribution for the kernel we have

$$\frac{1}{2}\int_{x-\varepsilon}^{x+\varepsilon} \left(\frac{u(y,t)+u(x,t)}{2}\right)^2 \left(-\frac{\partial}{\partial y}\delta(y-x)\right) dy = \frac{1}{2}\frac{\partial}{\partial x}\big(u(x,t)\big)^2.$$

That is, the nonlocal Burgers equation (6.1) and the conventional inviscid Burgers equation, respectively, are equivalent in the sense of distributions for such a singular kernel. We therefore anticipate shock formation when the kernel is sufficiently singular.

We will now show, however, that for integrable kernels, i.e., kernels of the form $\phi_o(y-x)$ with ϕ_o an odd function in L^1, the solutions of the nonlocal Burgers equation

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do not develop a shock; i.e., they do not develop a discontinuity in finite time for a finite valued u. Before presenting the main result, Theorem 6.3, we present two needed technical results. The first result characterizes the regularity of the nonlocal quadratic spatial operator, while the second result provides an energy estimate.

LEMMA 6.1. *For $\phi \in L^1(\mathbb{R})$ an odd function, $\mathcal{B}$ is a bounded operator from $H^1(\mathbb{R})$ to $H^1(\mathbb{R})$ and satisfies, for any $u \in H^1(\mathbb{R})$,*

$$\|\mathcal{B}u\|_{L^2} \le \frac{1}{2}\|\phi\|_{L^1}\|u\|_{L^4}^2 \le \frac{1}{2}\|\phi\|_{L^1}\|u\|_{L^\infty}\|u\|_{L^2} \ , \tag{6.3a}$$

$$\left\|\frac{d}{dx}\mathcal{B}u\right\|_{L^2} \le \|\phi\|_{L^1}\|u\|_{L^\infty}\left\|\frac{d}{dx}u\right\|_{L^2} \ . \tag{6.3b}$$

$\mathcal{B}$ is also locally Lipschitz in $H^1(\mathbb{R})$, or more precisely, there exists a constant $C > 0$ such that, for any $u, v \in H^1(\mathbb{R})$,

$$\|\mathcal{B}u - \mathcal{B}v\|_{H_1} \le C\big(\|u\|_{H^1} + \|v\|_{H^1}\big)\|\phi\|_{L^1}\|u - v\|_{H_1} \ . \tag{6.3c}$$

Proof. Given u and v in $H^1(\mathbb{R})$, by the Sobolev embedding theorem, we have $\|u\|_{L^\infty} \le C\|u\|_{H^1}$ and $\|v\|_{L^\infty(\mathbb{R})} \le C\|v\|_{H^1(\mathbb{R})}$ for some constant $C > 0$. Thus, by Young's and the Cauchy–Schwarz inequalities, we arrive at (6.3a). Similarly, it is straightforward to see that

$$\frac{d}{dx}\mathcal{B}u(x) = \frac{1}{4}\int_{\mathbb{R}} \big(u(y) + u(x)\big)\big(u'(y) + u'(x)\big)\phi(x - y)\, dy \ . \tag{6.4}$$

We may again use Young's and the Cauchy–Schwarz inequalities to obtain (6.3b).

Next, let $M = \max\big(\|u\|_{L^\infty}, \|v\|_{L^\infty}\big)$, which gives

$$|\mathcal{B}u(x) - \mathcal{B}v(x)| \le \frac{M}{2}\int_{\mathbb{R}} \big(|u(y) - v(y)| + |u(x) - v(x)|\big)|\phi(x - y)|\, dy \ .$$

By Young's and Hölder's inequalities, we get

$$|\mathcal{B}u(x) - \mathcal{B}v(x)|_{L^2} \le M\|u - v\|_{L^2}\|\phi\|_{L^1} \ ,$$

and, moreover,

$$\begin{aligned}\frac{d}{dx}\mathcal{B}u(x) - \frac{d}{dx}\mathcal{B}v(x) = \frac{1}{4}\int_{\mathbb{R}} \big[\big(u(y) + u(x)\big)\big(u'(x) + u'(y)\big) \\ - \big(v(y) + v(x)\big)\big(v'(x) + v'(y)\big)\big]\, \phi(x - y)\, dy \ .\end{aligned}$$

After comparing, term by term, the difference in the integrand on the right-hand side and using the Sobolev and Young's inequalities, we obtain

$$\begin{aligned}\left|\frac{d}{dx}\mathcal{B}u(x) - \frac{d}{dx}\mathcal{B}v(x)\right| \le \frac{1}{2}\int_{\mathbb{R}} [C\, M|u'(y) - v'(y)| + \|u - v\|_{L^\infty}|v'(y)|]\, |\phi(x - y)|dy \\ + \frac{1}{4}\,[C\, M|u'(x) - v'(x)| + |u'(x)|\|u - v\|_{L^\infty}]\, \|\phi\|_{L^1} \ ,\end{aligned}$$

which implies

$$\left\|\frac{d}{dx}\mathcal{B}u(x) - \frac{d}{dx}\mathcal{B}v(x)\right\|_{L^2} \le (3C\, M + C\, \|u\|_{H^1} + C\, \|v\|_{H^1})\|\phi\|_{L^1}\|u - v\|_{H_1} \ .$$

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Since $M \le C\max(\|u\|_{H^1}, \|v\|_{H^1})$, the inequality (6.3c) is established, thus leading to the local Lipschitz property of $\mathcal{B}$. ∎

The next results explains that while $\int_R u(x,t)dx$ is a conserved quantity, the spatial L^2 norm of the solution in time for the nonlocal Burgers equation (e.g., the energy of the system) is not conserved, in contrast to the energy associated with the conventional Burgers equation.

LEMMA 6.2. *Given a time interval* $(0,T)$ *and* $\phi \in L^1(\mathbb{R})$ *an odd function, let* $u = u(x,t)$ *be a solution of the nonlocal Burgers equation* (6.1). *Then*

$$\frac{d}{dt}\int_{\mathbb{R}} u^2(x,t)dx = \frac{1}{4}\int_{\mathbb{R}}\int_{\mathbb{R}} u^2(y,t)u(x,t)\phi(x-y)\,dy\,dx\,. \tag{6.5a}$$

Thus, if $K = \|u\|_{L^\infty(\mathbb{R}\times(0,T))}$ *is finite, then for any* $t \in (0,T)$,

$$\|u(\cdot,t)\|_{L^2} \le \|g\|_{L^2} e^{\|\phi\|_{L^1}Kt/4}\,, \tag{6.5b}$$

$$\left\|\frac{\partial}{\partial x}u(\cdot,t)\right\|_{L^2} \le \left\|\frac{dg}{dx}\right\|_{L^2} e^{\|\phi\|_{L^1}Kt}. \tag{6.5c}$$

Proof. By multiplying (6.1) by u, (6.5a) follows from a change of variables in the integration (or rather, from the nonlocal Green's identity [13]).

Young's inequality implies

$$\frac{1}{4}\int_{\mathbb{R}}\int_{\mathbb{R}} u^2(y,t)u(x,t)\phi(x-y)\,dy \le \frac{1}{4}\|u(\cdot,t)\|_{L^2}^2\|u(\cdot,t)\|_{L^\infty}\|\phi\|_{L^1}\,,$$

establishing (6.5b) by integrating in time.

Similarly, by differentiating (6.1) in space and multiplying with $\frac{\partial}{\partial x}u(x,t)$, we get

$$\frac{d}{dt}\int_{\mathbb{R}}\left(\frac{\partial u}{\partial x}(x,t)\right)^2 dx = \frac{1}{2}\int_{\mathbb{R}}\int_{\mathbb{R}} u_x(x,t)(u(y,t)+u(x,t))(u_x(y,t)+u_x(x,t))\phi(x-y)\,dy\,.$$

We may thus combine Young's inequality with the Cauchy–Schwarz and Hölder's inequalities to get (6.5c). ∎

Lemmas 6.1–6.2 lead to our main result, the well-posedness of the nonlocal Burgers equation.

THEOREM 6.3. *Assume that* $\phi \in L^1(-\varepsilon,\varepsilon)$, $g \in H^1(\mathbb{R})$*; then there exists a time interval* $(0,T)$ *such that the nonlocal Burgers equation* (6.1) *has a unique solution in* $C(0,T;H^1(\mathbb{R})) \cap H^1(\mathbb{R}\times(0,T))$. *Moreover, let* $(0,T)$ *be the maximum time interval on which such a solution exists; then* $\limsup_{t\to T}\|u(\cdot,t)\|_{L^\infty} = \infty$.

Proof. The proof follows standard steps such as those for the case of existence of solutions for abstract ODEs in Banach space, and we only outline the key ingredients. First, by integrating (6.1) in time, we may define a Picard iteration that, for a sufficiently small time interval (depending on the spatial H^1 norm of the initial data), gives a contraction in $L^2(0,T;H^1(\mathbb{R}))$ due to the local boundedness and the local Lipschitz continuity of the operator $\mathcal{B}$. This leads to the local existence and uniqueness of the solution; one may obtain further regularity from the nonlocal equation. In the second step, based on the a priori estimates given in Lemma 6.2, we see that for a time interval $(0,T)$, as long as $\limsup_{t\to T}\|u(\cdot,t)\|_{L^\infty}$ remains finite, we have the uniform boundedness of the solution in $L^\infty(0,T;H^1(\mathbb{R}))$, and thus the solution can be further extended to a larger interval. Combining these steps, we get the global well-posedness result and the possible blow-up criterion as stated in the theorem. ∎

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TABLE 6.1

The set of numerical experiments run for the Δx-refinement study and the ε-refinement study. The domain has a characteristic length L with $N-1$ cells each of width Δx. The smallest and largest values of ε constitute 0.4% of L and 10% of L, respectively.

	Δx-refinement study					ε-refinement study			
N	2000	4000	8000	16000	32000	10000	10000	10000	10000
Δx	3.14e-3	1.57e-3	7.86e-4	3.93e-4	1.97e-4	6.28e-4	6.28e-4	6.28e-4	6.28e-4
ε	5.02e-2	5.02e-2	5.02e-2	5.02e-2	5.02e-2	1.26e-2	6.28e-2	1.57e-1	3.14e-1
ε/L	1.60e-2	1.60e-2	1.60e-2	1.60e-2	1.59e-2	4.00e-3	2.00e-2	5.00e-2	1.00e-1
$\varepsilon/\Delta x$	16	32	64	128	256	20	100	250	500

The above theorem implies in particular that if we start with smooth data, while the solution remains pointwise bounded in space and time, the solution maintains H^1 regularity in space (further regularity may also be derived) so that there is no shock formation for the nonlocal Burgers equation (6.1) with an L^1 kernel ϕ. Moreover, if H^1 regularity of the solution is lost, then this can only occur because of finite time blow-up.

Theorem 6.3 leads to the striking conclusion that for an L^1 kernel ϕ_o, the solution of the nonlocal Burgers equation (6.1) maintains H^1 regularity without the addition of any viscous regularization. The regularization introduced in section 4.3 is unnecessary for L^1 kernel ϕ_o. For instance, selecting $\phi_o \equiv \phi_o^P \chi_{(-\varepsilon,\varepsilon)}$, where ϕ_o^P is given by (4.20), implies that the solution of the nonlocal Burgers equation possesses spatial H^1 regularity for all positive ε. But since the limit of $\phi_o^P \chi_{(-\varepsilon,\varepsilon)}$ as $\varepsilon \to 0$ is defined only in the sense of distributions, the conclusion of Theorem 6.3 is invalid for the limit. This behavior is consistent with the local Burgers equation where the solution is known to not possess spatial H^1 regularity.

6.1. Numerical experiments. Motivated by basic results for the local inviscid Burgers equation, we consider numerical simulations for two simple initial conditions. The first of these is used to illustrate shock formation from continuous initial conditions in the local inviscid Burgers equation, and the second shows how an initially discontinuous profile evolves.

A nondimensional measure of the nonlocality is given by the ratio of the nonlocal radius ε to a characteristic length L of the problem under consideration. For the problems considered, the latter value is assigned to the half-length of the interval. Another nondimensional measure of the nonlocality of the discrete problem is given by $\varepsilon/\Delta x$, the number of mesh cells within the interaction radius. We thus conduct both a Δx-refinement study, holding ε fixed, and an ε-refinement study, holding Δx fixed. In the Δx-refinement study, the solution is computed with a fixed nonlocal interaction distance $\varepsilon \approx 0.05$ on five meshes, with $N = 2000, 4000, 8000, 16000$, and 32000 nodes, respectively. In the ε-refinement study, the solution is computed with $N = 10000$ nodes for nonlocal interaction distances defined by $\varepsilon/\Delta x = 20, 100, 250$, and 500, respectively. The nondimensionalized measures of nonlocality for these problem parameters are shown in Table 6.1. The smallest and largest values of ε constitute 0.4% and 10% of L, respectively.

All of the following numerical experiments are performed using the nonlocal Lax–Friedrichs scheme (5.3) on the interval $[-\pi, \pi)$ with periodic boundary conditions. As we mainly consider cases where $r \gg 1$, the right-hand side of (5.8) is well approximated by $2\Delta x/c$. Consequently, we utilize for all simulations a mesh refinement path where $\Delta t/\Delta x = 2/c$ is fixed, with $c = 80$.

To explore the effect of the kernel function $\phi_o(y-x)$, three different kernel func-

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tions are chosen, and all studies described in Table 6.1 are run for each kernel. The first kernel we consider is (4.20), which is perhaps the simplest odd kernel function possible, where all points interact equally. The second kernel function we consider is the C^∞ derivative of a Gaussian:

$$\phi_o^C(y,x) = \frac{1}{\alpha}\frac{y-x}{\sqrt{2\pi}\sigma^3}\, e^{(y-x)^2/2\sigma^2}\,, \qquad \alpha = \mathrm{erf}(2\sqrt{2}) - 4\,e^{-8}\sqrt{\frac{2}{\pi}}\,, \tag{6.6}$$

where we choose $\sigma = \varepsilon/4$. The final kernel function we consider is the singular function

$$\phi_a^S(y,x) = \frac{1}{2\varepsilon}\frac{1}{y-x}. \tag{6.7}$$

This kernel function is the odd analogue to the even micromodulus function described in [35], the most commonly used micromodulus function in peridynamics. As with the kernel (4.20), the functions (6.6) and (6.7) contain prefactors so that these kernels converge to the negative of the first derivative of the Dirac delta distribution as $\sigma \to 0$ and $\varepsilon \to 0$, respectively, in the sense of distributions. Unlike the other kernel functions considered, (6.7) is not in L^1. Further, the numerical scheme used does not integrate the singularity (cf. Figure 2).

6.2. Nonlocal Burgers shock formation. The following problem leads to shock formation from a smooth initial state for the local inviscid Burgers equation, as discussed by Muraki [30]; see also Crighton [11], who alludes to Fubini Ghiron [18]. Consider the following initial conditions:

$$u(x,0) = -\sin x\,,\ -\pi \le x \le \pi, \qquad u(x \pm 2k\pi, t) = u(x,t)\ \ \forall k \in \mathbb{Z}^+\,. \tag{6.8}$$

The nonlocal Lax–Friedrichs scheme is run for these initial conditions to a final simulation time $t = 2.0$. Computed results are presented in Figures 3, 4, and 5.

Figures 3(a), (b) show the outcome of the mesh refinement study, holding the horizon ε constant ($\varepsilon \approx 0.05$, $\varepsilon/L \approx 1.59\times10^{-2}$). The classical Lax–Friedrichs method, whose solution for this initial condition can be seen in Figure 4(a), has a well-established shock front at $x = 0$ at this time (and for which shock formation begins at $t = 1$). The nonlocal solutions are qualitatively similar to an N-wave, with additional oscillations appearing around $x = 0$. The horizon refinement findings are shown in Figures 3(c), (d), where more oscillations are observed for larger values of ε. In this case the smallest ("least nonlocal") horizon ($\varepsilon \approx 1.26\times10^{-2}$, $\varepsilon/L \approx 4\times10^{-3}$) exhibits no oscillations, while the largest ("most nonlocal") horizon ($\varepsilon \approx 3.14\times10^{-1}$, $\varepsilon/L \approx 0.1$) exhibits pronounced oscillations. A study of the effect of different kernel functions is given in Figure 4, which shows solutions generated by the three different kernels on a relatively fine mesh ($\Delta x \approx 6.28\times10^{-4}$, $\Delta x/L \approx 2\times10^{-4}$), the top row having the smallest horizon ($\varepsilon \approx 1.26\times10^{-2}$, $\varepsilon/L \approx 4.00\times10^{-3}$), and the bottom row having the largest horizon ($\varepsilon \approx 3.14\times10^{-1}$, $\varepsilon/L \approx 0.1$). For comparison, the solution generated by the classical Lax–Friedrichs method for the local inviscid Burgers equation (2.4) is also plotted. The wave speed of the classical model exceeds that of the nonlocal model, as discussed in section 4.4. Figures 4(a), (b) show that for the smallest horizon, results very close to the local Lax–Friedrichs result are produced, while Figures 4(c), (d) show that solutions for the largest horizon are distinctly different from the local solution. Additionally, differences in the three kernel functions are revealed only for larger horizons. We see in Figure 4(d) that the solution computed using kernel (4.20), which is in a sense the "most nonlocal" kernel (weighting

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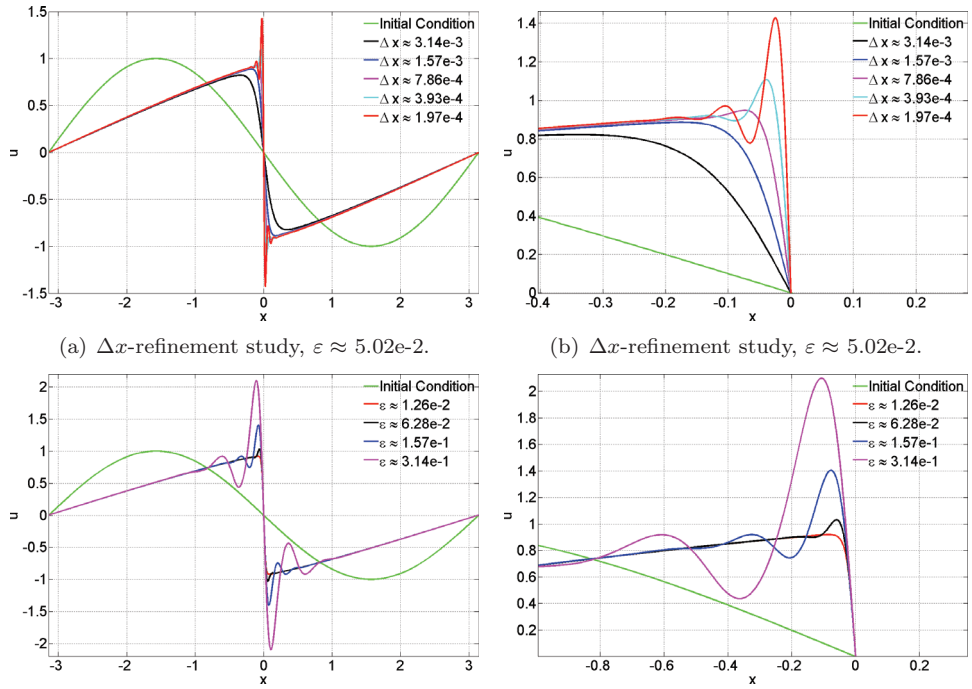

(a) Δx-refinement study, $\varepsilon \approx$ 5.02e-2.

(b) Δx-refinement study, $\varepsilon \approx$ 5.02e-2.

(c) ε-refinement study, $\Delta x \approx$ 6.28e-4.

(d) ε-refinement study, $\Delta x \approx$ 6.28e-4.

FIG. 3. *Numerical results for initial condition* (6.8)*, as described in section* 6.2*. The mesh refinement study in* (a),(b) *and nonlocal horizon study in* (c),(d) *are based on the kernel* (4.20)*.*

all nonlocal interactions equally), is visually distinct from solutions computed using the other two kernels, as it has a larger peak value and more oscillations near $x = 0$. Figures 5(a), (b) show that the energy integral $\int_{-\pi}^{\pi} u^2(x,t)\,dx$ is not conserved. These plots indicate that energy is strictly nonincreasing in time, as we expect from a stable discretization, and also consistent with the dissipation associated with the artificial viscosity introduced by the nonlocal Lax–Friedrichs scheme.

6.3. Nonlocal Burgers shock/rarefaction propagation. We also consider a different initial condition given by the periodic "tophat" function:

$$u(x,0) = H(x+\pi/2) - H(x-\pi/2)\,, -\pi < x < \pi\,,\ u(x \pm 2k\pi, t) = u(x,t)\ \forall k \in \mathbb{Z}^+. \tag{6.9}$$

For these initial conditions, the local Burgers equation possesses an exact solution consisting of a growing, linear rarefaction wave (on the left) together with a uniformly propagating shock wave (on the right); these independent structures persist up to $t = 2\pi$, when the leading edge of the rarefaction overtakes the shock.

We repeat the mesh and horizon refinement studies of the previous section. For this initial condition, the nonlocal Lax–Friedrichs scheme is run to a final simulation time $t = 1.0$. The mesh refinement and horizon refinement studies for the kernel (4.20) and this initial condition are shown in Figure 6 and are qualitatively similar to the previous test case, with increased oscillations seen for larger values of ε. Plots of the energy are not reported for these initial conditions, as they are similar to those in Figure 5.

A study of the effect of different kernel functions is given in Figure 7, which again

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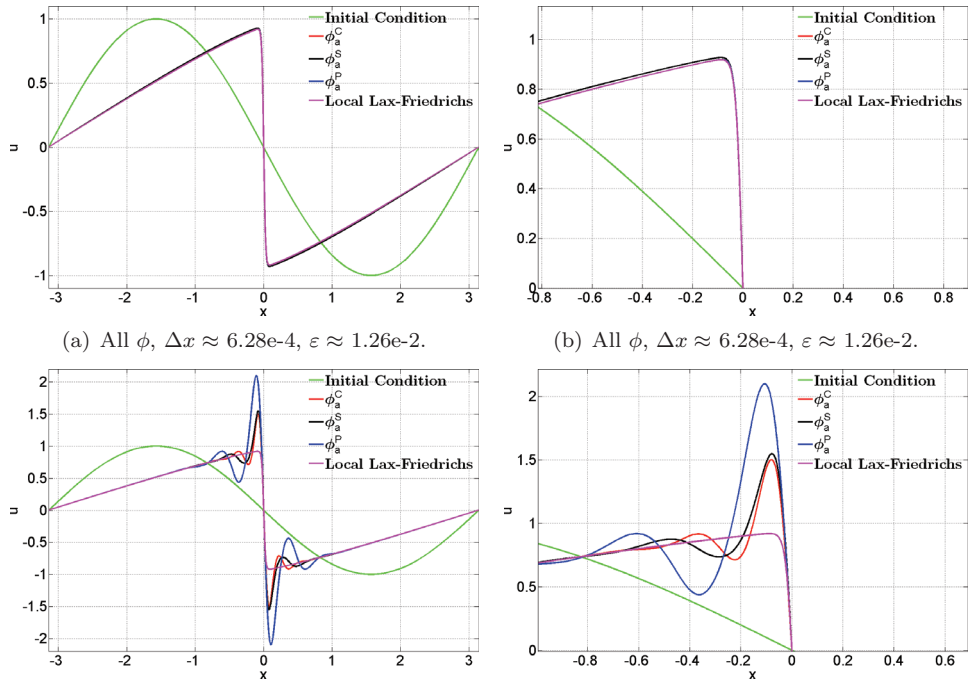


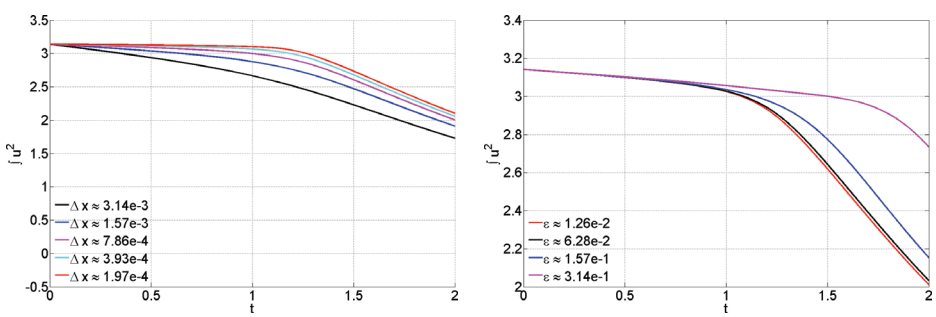
(a) All ϕ, $\Delta x \approx$ 6.28e-4, $\varepsilon \approx$ 1.26e-2.

(b) All ϕ, $\Delta x \approx$ 6.28e-4, $\varepsilon \approx$ 1.26e-2.

(c) All ϕ, $\Delta x \approx$ 6.28e-4, $\varepsilon \approx$ 3.14e-1.

(d) All ϕ, $\Delta x \approx$ 6.28e-4, $\varepsilon \approx$ 3.14e-1.

FIG. 4. *Numerical results for initial condition* (6.8)*, as described in section* 6.2*. Results for all three kernel functions are shown. Figures* (a),(b) *show the smallest value of* ε *used, and* (c),(d) *show the largest value of* ε *used. The solution produced by the classical Lax–Friedrichs method applied to the local inviscid Burgers equation is included for comparison. For small* ε*, all kernels display results close to the classical result, but this is not the case for larger values of* ε*.*



(a) Δx-refinement study, $\varepsilon \approx$ 5.02e-2.

(b) ε-refinement study, $\Delta x \approx$ 6.28e-4.

FIG. 5. *Plots of* $\int_{-\pi}^{\pi} u^2(x,t)\,dx$ *as a function of time, for the studies shown in Figure* 3*. Both plots confirm that the energy is strictly nonincreasing.*

shows the solutions generated by the three different kernels on a relatively fine mesh ($\Delta x \approx 6.28 \times 10^{-4}$, $\Delta x/L \approx 2 \times 10^{-4}$) for both the smallest and largest values of ε used in the horizon refinement study. For comparison, the solution generated by the classical Lax–Friedrichs method for the local inviscid Burgers equation (2.4) is again plotted. Figures 7(a), (b) show that for the smallest horizon, results very close to the local Lax–Friedrichs result are produced, while Figures 7(c), (d) again show

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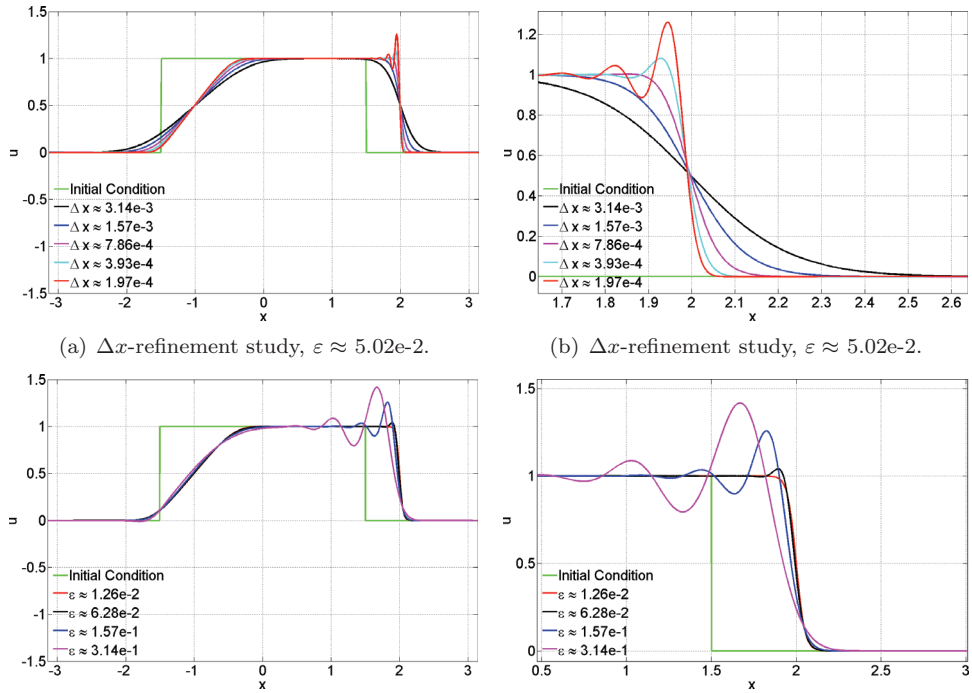

(a) Δx-refinement study, $\varepsilon \approx$ 5.02e-2.

(b) Δx-refinement study, $\varepsilon \approx$ 5.02e-2.

(c) ε-refinement study, $\Delta x \approx$ 6.28e-4.

(d) ε-refinement study, $\Delta x \approx$ 6.28e-4.

FIG. 6. *Numerical results for initial condition* (6.9)*, as described in section* 6.3*. The mesh refinement study in* (a),(b) *and nonlocal horizon study in* (c),(d) *are based on the kernel* (4.20)*.*

nonlocal solutions distinctly different from the local solution. Again, differences in the three kernel functions are revealed only for larger horizons. The nonlocal solution component corresponding to the rarefaction wave (on the left) is qualitatively similar to the local solution even for a large horizon, unlike the shock (on the right), where the local and nonlocal solutions are manifestly different.

7. Summary. We have presented a new approach to nonlocal, nonlinear advection in one dimension. The motivation for this research is provided by the peridynamic theory of continuum mechanics [36]. The development contained in this paper comprises the first steps toward formulation of a coherent mathematical approach for nonlocal advective phenomena consistent with existing peridynamics theory. Using integral operators, we proposed a nonlocal advection equation that we showed to be equivalent to the corresponding local advection equation in the sense of distributions, analyzed the specific case of nonlocal linear advection, and demonstrated that the linear peridynamic equation can be written in terms of two nonlocal linear advective equations. Moreover, we posited a nonlocal regularization that, likewise, reduces to the usual local case in the sense of distributions. Our analysis suggested a generalized concept of a flux that applies, in one dimension, to disjoint intervals on the line. We developed a simple conservative numerical method that was shown to be linearly stable under the usual von Neumann analysis. We performed basic computational experiments with this method on a nonlocal Burgers equation for initial conditions that correspond, in the local case, to shock formation and shock/rarefaction propagation. We also established the well-posedness of the nonlocal Burgers equation over finite

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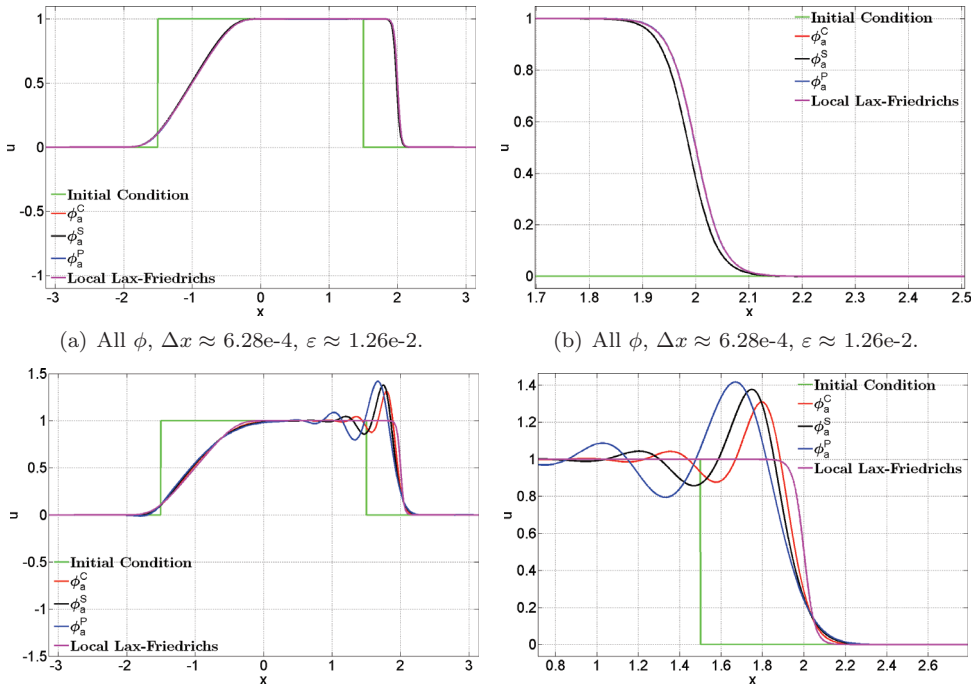

(a) All ϕ, $\Delta x \approx$ 6.28e-4, $\varepsilon \approx$ 1.26e-2.

(b) All ϕ, $\Delta x \approx$ 6.28e-4, $\varepsilon \approx$ 1.26e-2.

(c) All ϕ, $\Delta x \approx$ 6.28e-4, $\varepsilon \approx$ 3.14e-1.

(d) All ϕ, $\Delta x \approx$ 6.28e-4, $\varepsilon \approx$ 3.14e-1.

FIG. 7. *Numerical results for initial condition* (6.9)*, as described in section* 6.3*. Results for all three kernel functions are shown. Figures* (a),(b) *show the smallest value of* ε *used, and* (c),(d) *show the largest value of* ε *used. The solution produced by the classical Lax–Friedrichs method applied to the local inviscid Burgers equation is included for comparison. For small* ε*, all kernels display results close to the classical result, but this is not the case for larger values of* ε*.*

time intervals when the odd kernel associated with the nonlocal advective operator is an element of L^1. Two important conclusions are that a shock cannot develop in finite time and that the resulting nonlocal Burgers equation naturally incorporates regularization. The results of these calculations showed that dissipation on the coarser meshes considered significantly damped the solution structure. For the parameters considered, the effect of different nonlocal horizons, however, was slight, and, likewise, the influence of different kernel functions was minor.

Our numerical results are dependent not only on the parameters and kernel functions considered, but on the numerical scheme as well. In future work, we intend to develop more sophisticated, less dissipative numerical methods with which to investigate solution behavior, go beyond L^1 kernels, and seek exact solutions so that we may verify our numerical results. Additionally, it is natural to consider generalizations of the one-dimensional conservation law (4.1), such as

(7.1)
$$u_t(\mathbf{x},t)+\int_{\mathbb{R}^d} \boldsymbol{\psi}\Big(\frac{u(\mathbf{y},t)\mathbf{v}(\mathbf{y},t)+u(\mathbf{x},t)\mathbf{v}(\mathbf{x},t)}{2}\Big)\cdot \boldsymbol{\phi}_a(\mathbf{y},\mathbf{x})\,d\mathbf{y}=0\,,\ (\mathbf{x},t)\in\mathbb{R}^d\times(0,\infty)\,,$$
$$u(\mathbf{x},0)=g(\mathbf{x})\,,\quad \mathbf{x}\in\mathbb{R}^d\,,$$

where $\mathbf{v}$ is the velocity field, $\boldsymbol{\psi}$ is a vector-valued mapping, and the antisymmetric vector kernel $\boldsymbol{\phi}_a$ generalizes the kernel ϕ_{o}, which was previously assumed to be an odd function.

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Acknowledgments. The authors acknowledge helpful discussions with P. Bochev, M. Gunzburger, Z. Huang, L. Romero, M. Sears, S. Silling, and T. Trucano. The authors thank the anonymous referees for their insightful and constructive comments.

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