

# Existence of Weak Solution for a $(n + 1) \times (n + 1)$ Nonsymmetric System of Keyfitz-Kranzer Type

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## Abstract

We establish a theorem on the existence of weak solution for the Cauchy problem associated with a  $(n + 1) \times (n + 1)$  nonsymmetric system of Keyfitz-Kranzer type with specific source terms and bounded measurable initial data.

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**Keywords:** System of Keyfitz-Kranzer type, Cauchy problem, existence, weak solution

## 1 Introduction

A  $n \times n$  system of Keyfitz-Kranzer type is a  $n \times n$  system of partial differential equations of the following form

$$(u_i)_t + (u_i \phi(u_1, \dots, u_n))_x = 0, \quad i = 1, \dots, n. \quad (1)$$

This type of system was first introduced for two equations by Barbara L. Keyfitz and Herbert C. Kranzer in [2] as a model of an elastic string in the plane. Systems of the form (1) appear in areas as elasticity theory [2] and magnetohydrodynamics [3], an example of a nonsymmetric system of Keyfitz-Kranzer type is the known system of two equations proposed by A. Aw and

M. Rascle in [1] for traffic flow

$$\begin{cases} \rho_t + (\rho v)_x = 0 \\ (\rho u)_t + (\rho uv)_x = 0, \end{cases} \tag{2}$$

here  $\rho$  and  $v = u - p(\rho)$  denote, respectively, the density and the velocity of cars on the roadway and  $p(\rho)$  is a smooth strictly increasing function. An improved version of the model (2) includes a relaxation term (a source term) in the second equation [4], [5], [6].

We shall be concerned with a  $(n + 1) \times (n + 1)$  nonsymmetric system of Keyfitz-Kranzer type with specific source terms. Such a system is

$$\begin{cases} \rho_t + \left(\rho(\psi(\rho, u_1, \dots, u_n) - p(\rho))\right)_x = 0 \\ (\rho u_i)_t + \left(\rho u_i(\psi(\rho, u_1, \dots, u_n) - p(\rho))\right)_x + \rho h_i(u_i) = 0, \quad i = 1, \dots, n. \end{cases} \tag{3}$$

When  $n = 1$ ,  $u_1 = u$ ,  $\psi(\rho, u_1) = u$  and  $h_1(u_1) = 0$ , we see that the system (2) is a particular case of (3). We will consider the Cauchy problem for the system (3) with bounded measurable initial data

$$(\rho(x, 0), u_1(x, 0), \dots, u_n(x, 0)) = (\rho_0(x), u_{10}(x), \dots, u_{n0}(x)), \quad \rho_0(x) \geq 0. \tag{4}$$

The Cauchy problem (3)-(4) without source terms is studied in [7]. By adding some reasonable conditions on the initial data  $u_{i0}(x)$  and the functions  $h_i(u_i)$  an adaptation of the scheme given in [7] allows us to show the existence of weak solution.

## 2 Existence of Viscosity Solutions

We consider here the system (3) with viscosity terms; namely

$$\begin{cases} \rho_t^\epsilon + \left(\rho^\epsilon(\psi(u_1^\epsilon, \dots, u_n^\epsilon) - p(\rho^\epsilon))\right)_x = \epsilon \rho_{xx}^\epsilon \\ (\rho^\epsilon u_i^\epsilon)_t + \left(\rho^\epsilon u_i^\epsilon(\psi(u_1^\epsilon, \dots, u_n^\epsilon) - p(\rho^\epsilon))\right)_x + \rho^\epsilon h_i(u_i^\epsilon) = \epsilon(\rho^\epsilon u_i^\epsilon)_{xx}, \quad i = 1, \dots, n, \end{cases} \tag{5}$$

with initial data

$$(\rho^\epsilon(x, 0), u_1^\epsilon(x, 0), \dots, u_n^\epsilon(x, 0)) = (\rho_0(x) + \epsilon, u_{10}(x), \dots, u_{n0}(x)), \tag{6}$$

where  $\rho_0(x), u_{10}(x), \dots, u_{n0}(x)$  are given by (4).

**Lemma 2.1.** *We assume that  $p(0) = 0, \lim_{\rho \rightarrow 0} \rho p'(\rho) = 0, \lim_{\rho \rightarrow +\infty} p(\rho) = -\infty, p(\rho) \leq 0$  and the function  $\rho p(\rho)$  is strictly concave for positive  $\rho$  (i.e.*

$2p'(\rho) + \rho p''(\rho) < 0$  for  $\rho > 0$ ); let  $\psi(u_1, \dots, u_n) \in C^2(\mathbb{R}^n)$  be a nonlinear function, nonnegative and convex. If  $g_i(\rho, u_i) = \rho h_i(u_i)$ ,  $i = 1, \dots, n$  are locally Lipschitz continuous functions and each function  $h_i(u_i)$  satisfies the inequalities

$$c_{i1}u_i + c_{i2} \leq h_i(u_i) \leq c_{i3}u_i + c_{i4}, \tag{7}$$

where  $c_{ij}$ ,  $i = 1, \dots, n$ ,  $j = 1, \dots, 4$  are constants, then for any  $\epsilon > 0$  the viscosity solution  $(\rho^\epsilon(x, t), u_1^\epsilon(x, t), \dots, u_n^\epsilon(x, t))$  of the Cauchy problem (5)-(6) exists and satisfies

$$\rho^\epsilon \leq M(T), \quad |u_i^\epsilon| \leq M(T), \quad i = 1, \dots, n, \quad (x, t) \in \mathbb{R} \times [0, T] \tag{8}$$

where  $M(T)$  is a positive constant, not dependent on  $\epsilon$ .

*Proof.* For each fixed  $i$  we proceed as follows. We substitute the first equation of system (5) in the second equation, finding

$$u_{it} + (\psi - p(\rho))u_{ix} + h_i(u_i) = \epsilon u_{ixx} + 2\epsilon \frac{\rho_x}{\rho} u_{ix}. \tag{9}$$

By applying the maximum principle to the above equation we get the a-priori estimate of  $u_i^\epsilon$  given in (8).

We multiply the first equation of system (5) by  $p'(\rho)$  and the equation (9) by  $\psi_{u_i}$  to obtain

$$p(\rho)_t + (\psi - p(\rho))p(\rho)_x + \rho p'(\rho)(\psi - p(\rho))_x = \epsilon p(\rho)_{xx} - \epsilon p''(\rho)\rho_x^2, \tag{10}$$

and

$$\psi_{u_i}u_{it} + (\psi - p(\rho))\psi_{u_i}u_{ix} + \psi_{u_i}h_i(u_i) = \epsilon \psi_{u_i}u_{ixx} + 2\epsilon \frac{\rho_x}{\rho} \psi_{u_i}u_{ix}. \tag{11}$$

From this last equation, we deduce

$$\psi_t + (\psi - p(\rho))\psi_x + \sum_{i=1}^n \psi_{u_i}h_i(u_i) = \epsilon \psi_{xx} - \epsilon \sum_{i,j=1}^n \psi_{u_i u_j} u_{ix} u_{jx} + 2\epsilon \frac{\rho_x}{\rho} \psi_x. \tag{12}$$

Subtracting the members of (10) from those of (12), we have

$$\begin{aligned} & (\psi - p(\rho))_t + (\psi - p(\rho) - \rho p'(\rho))(\psi - p(\rho))_x + \sum_{i=1}^n \psi_{u_i}h_i(u_i) = \epsilon(\psi - p(\rho))_{xx} \\ & + 2\epsilon \frac{\rho_x}{\rho} (\psi - p(\rho))_x - \epsilon \sum_{i,j=1}^n \psi_{u_i u_j} u_{ix} u_{jx} + \frac{\epsilon}{\rho} (2p'(\rho) + \rho p''(\rho))\rho_x^2. \end{aligned} \tag{13}$$

From (13) and by the assumptions on the functions  $p$  and  $\psi$  one finds that

$$(\psi - p(\rho))_t + (\psi - p(\rho) - \rho p'(\rho))(\psi - p(\rho))_x - c \leq \epsilon(\psi - p(\rho))_{xx} + 2\epsilon \frac{\rho_x}{\rho}(\psi - p(\rho))_x, \tag{14}$$

where  $c$  is a positive constant. Applying the maximum principle to this inequality we get the estimate  $\psi - p(\rho) \leq N(T)$  and therefore  $p(\rho) \geq -N(T)$ , estimate from which we obtain that  $\rho^\epsilon \leq M(T)$ .  $\square$

**Lemma 2.2.** *With the hypotheses of lemma 2.1, we assume (6). Then, the following a-priori bounds hold for the diffusion system (5)*

$$\rho^\epsilon(x, t) \geq c(t, \epsilon) > 0, \tag{15}$$

where  $c(t, \epsilon)$  could tend to 0 as  $t \rightarrow +\infty$  or  $\epsilon \rightarrow 0$ .

*Proof.* Let us consider the first equation in (5), we rewrite this equation as

$$\nu_t - \epsilon \nu_{xx} = -\epsilon(\nu_x)^2 + -(\psi - p(\rho))\nu_x + (\psi - p(\rho))_x, \tag{16}$$

where  $\nu = -\ln \rho$ .

Let  $k_\epsilon(x, t) = \frac{1}{\sqrt{4\pi\epsilon t}} \exp(-\frac{x^2}{4\epsilon t})$  be the heat kernel for  $\nu_t - \epsilon \nu_{xx}$ , a solution of (16) with initial data  $\nu_0^\epsilon(x) = -\ln(\rho_0(x) + \epsilon)$  satisfies the following integral equation

$$\begin{aligned} \nu(x, t) &= \nu_0^\epsilon(x) * k_\epsilon(x, t) \\ &+ \int_0^t \left( -\epsilon \left( \nu_x + \frac{1}{2\epsilon}(\psi - p(\rho)) \right)^2 + \frac{1}{4\epsilon}(\psi - p(\rho))^2 + (\psi - p(\rho))_x \right) *_x k_\epsilon(x, t - s) ds, \end{aligned}$$

from which we get

$$\begin{aligned} \nu(x, t) &\leq \nu_0^\epsilon(x) * k_\epsilon(x, t) + \int_0^t \left( \frac{1}{4\epsilon}(\psi - p(\rho))^2 + (\psi - p(\rho))_x \right) *_x k_\epsilon(x, t - s) ds \\ &= \nu_0^\epsilon(x) * k_\epsilon(x, t) + \int_0^t \frac{1}{4\epsilon}(\psi - p(\rho))^2 *_x k_\epsilon(x, t - s) ds \\ &\quad + \int_0^t (\psi - p(\rho)) *_x (k_\epsilon(x, t - s))_x ds \\ &\leq -\ln \epsilon + \frac{N_1}{\epsilon} t + N_2 \sqrt{\frac{t}{\epsilon}}. \end{aligned}$$

Thus

$$\rho(x, t) \geq \epsilon \exp - \left( \frac{N_1}{\epsilon} t + N_2 \sqrt{\frac{t}{\epsilon}} \right) \geq c(t, \epsilon) > 0.$$

$\square$

### 3 A $L^1$ estimate of $u_{ix}^\epsilon(\cdot, t)$

**Lemma 3.1.** *If the total variation of  $u_{i0}(x) = u_i(x, 0)$  is bounded and the functions  $h_i(u_i)$  are such that  $h'_i(u_i) \geq 0$ , then  $u_{ix}(\cdot, t)$ ,  $i = 1, \dots, n$  is bounded in  $L^1(\mathbb{R})$ , moreover we have*

$$TV(u_i(x, t)) = \int_{-\infty}^{+\infty} |u_{ix}(x, t)| dx \leq \int_{-\infty}^{+\infty} |u_{i0x}(x)| dx = TV(u_{i0}(x)), \quad (17)$$

$i = 1, \dots, n$ .

*Proof.* Differentiating equation (9) with respect to  $x$ , we have

$$u_{itx} + \left( (\psi - p(\rho))u_{ix} \right)_x + h_{ix}(u_i) = \epsilon u_{ixxx} + (2\epsilon\rho^{-1}\rho_x u_{ix})_x.$$

Let  $\theta = u_{ix}$ , then from the above equation we obtain

$$\theta_t + \left( (\psi - p(\rho))\theta \right)_x + h'(u_i)\theta = \epsilon\theta_{xx} + (2\epsilon\rho^{-1}\rho_x\theta)_x, \quad (18)$$

multiplying (18) by the sequence of smooth functions  $g'(\theta, \alpha)$ , where  $\alpha$  is a parameter, we see that

$$\begin{aligned} &g(\theta, \alpha)_t + \left( (\psi - p(\rho))g(\theta, \alpha) \right)_x + (\psi - p(\rho))_x (g'(\theta, \alpha)\theta - g(\theta, \alpha)) + h'_i(u_i)g'(\theta, \alpha)\theta \\ &= \epsilon g(\theta, \alpha)_{xx} - \epsilon g''(\theta, \alpha)\theta_x^2 + (2\epsilon\rho^{-1}\rho_x g(\theta, \alpha))_x + (2\epsilon\rho^{-1}\rho_x)_x (g'(\theta, \alpha)\theta - g(\theta, \alpha)). \end{aligned}$$

we choose  $g(\theta, \alpha)$  such that  $g''(\theta, \alpha) \geq 0$ ,  $g'(\theta, \alpha) \rightarrow \text{sign}\theta$  and  $g(\theta, \alpha) \rightarrow |\theta|$  as  $\alpha \rightarrow 0$ , so that

$$|\theta|_t + \left( (\psi - p(\rho))|\theta| \right)_x + h'_i(u_i)|\theta| = \epsilon|\theta|_{xx} - \epsilon g''(\theta, \alpha)\theta_x^2 + (2\epsilon\rho^{-1}\rho_x|\theta|)_x,$$

this equation yields

$$|\theta|_t + \left( (\psi - p(\rho))|\theta| \right)_x \leq \epsilon|\theta|_{xx} + (2\epsilon\rho^{-1}\rho_x|\theta|)_x. \quad (19)$$

Integrating (19) in  $\mathbb{R} \times [0, t]$ , we obtain (17). □

### 4 $n$ entropy-entropy flux pairs

Introducing the variables  $m_i = \rho u_i$ , we rewrite the homogeneous system associated to (3) as

$$\begin{cases} \rho_t + \left( \rho \left( \psi \left( \rho, \frac{m_1}{\rho}, \dots, \frac{m_n}{\rho} \right) - p(\rho) \right) \right)_x = 0 \\ m_{it} + \left( \rho \left( \psi \left( \rho, \frac{m_1}{\rho}, \dots, \frac{m_n}{\rho} \right) - p(\rho) \right) \right)_x = 0, \quad i = 1, \dots, n. \end{cases} \quad (20)$$

An entropy  $\eta = \eta(\rho, m_1, \dots, m_n)$  for (20) and its associated entropy flux  $q = q(\rho, m_1, \dots, m_n)$  are functions satisfying  $\nabla q = \nabla \eta dF_{(\rho, m_1, \dots, m_n)}$ , where  $dF_{(\rho, m_1, \dots, m_n)}$  is the Jacobian matrix of the flux functions in (20). Let  $G$  be a convex function, and

$$\eta_i(\rho, m_1, \dots, m_n) = \rho G\left(\frac{m_i}{\rho}\right), \tag{21}$$

$$q_i(\rho, m_1, \dots, m_n) = \rho G\left(\frac{m_i}{\rho}\right) \left( \psi\left(\frac{m_1}{\rho}, \dots, \frac{m_n}{\rho}\right) - p(\rho) \right), \tag{22}$$

$i = 1, \dots, n$ , then the pairs  $(\eta_i, m_i)$  are convex entropy-entropy flux pairs.

### 5 $H_{loc}^{-1}$ compactness

**Lemma 5.1.** *Under the conditions given in the lemmas 2.1 and 3.1 and if  $g(\rho)$  is an arbitrary smooth function, it follows that*

$$g(\rho^\epsilon)_t + \left( \int^{\rho^\epsilon} g'(s)f'(s) ds + g(\rho^\epsilon)\psi(u_1^\epsilon, \dots, u_n^\epsilon) \right)_x \tag{23}$$

is compact in  $H_{loc}^{-1}(\mathbb{R} \times \mathbb{R}^+)$ , where  $f(s) = -sp(s)$ .

*Proof.* The proof is a repetition of the argument used in proving the first half of Lemma 6 in [7]. □

A consequence of the previous lemma is the following result,

**Corollary 5.2.** *Let  $f(s)$  be the function given in lemma 5.1. We assume the hypotheses of the lemmas 2.1 and 3.1. Then*

$$\rho^\epsilon_t + \left( \rho^\epsilon \psi(u_1^\epsilon, \dots, u_n^\epsilon) - \rho^\epsilon p(\rho^\epsilon) \right)_x, \tag{24}$$

$$f(\rho^\epsilon)_t + \left( \int^{\rho^\epsilon} f'^2(s) ds + f(\rho^\epsilon)\psi(u_1^\epsilon, \dots, u_n^\epsilon) \right)_x \tag{25}$$

$$\rho^\epsilon_t + \left( \rho^\epsilon \psi(u_1^\epsilon, \dots, u_n^\epsilon) - \rho^\epsilon p(\rho^\epsilon) + u_i^\epsilon \right)_x, \quad i = 1, \dots, n, \tag{26}$$

are compact in  $H_{loc}^{-1}(\mathbb{R} \times \mathbb{R}^+)$ .

**Lemma 5.3.** *With the hypotheses of the lemmas 2.1 and 3.1, it follows that for each  $i = 1, \dots, n$  we have*

$$(\rho^\epsilon u_i^\epsilon)_t + \left( \rho^\epsilon u_i^\epsilon (\psi(u_1^\epsilon, \dots, u_n^\epsilon) - p(\rho^\epsilon)) \right)_x \tag{27}$$

is compact in  $H_{loc}^{-1}(\mathbb{R} \times \mathbb{R}^+)$ .

*Proof.* If  $(\eta_i, q_i)$  is an convex entropy-entropy flux pair given by (21)-(22), then multiplying by  $\nabla \eta_i$  the system (20) gives

$$\eta_{it} + q_{ix} = \epsilon \eta_{ixx} - \epsilon \rho F''(u_i) u_{ix}^2 - \rho h_i(u_i) G'(u_i). \tag{28}$$

We shall take a strictly convex function  $G(u)$  in the equation (28), so we obtain that

$$\epsilon \rho^\epsilon (u_{ix}^\epsilon)^2, \quad i = 1, \dots, n, \quad \text{are bounded in } L^1_{loc}(\mathbb{R} \times \mathbb{R}^+). \tag{29}$$

According to the system (5) we can write

$$(\rho^\epsilon u_i^\epsilon)_t + \left( \rho^\epsilon u_i^\epsilon (\psi(u_1^\epsilon, \dots, u_n^\epsilon) - p(\rho^\epsilon)) \right)_x = \epsilon (\rho_x^\epsilon u_i^\epsilon + \rho^\epsilon u_{ix}^\epsilon)_x - \rho^\epsilon h_i(u_i^\epsilon). \tag{30}$$

It follows from the proof of Lemma 5.1 that

$$\epsilon (\rho_x^\epsilon)^2 \text{ is bounded in } L^1_{loc}(\mathbb{R} \times \mathbb{R}^+). \tag{31}$$

The estimates (31) and (29) allows us to show respectively that  $\epsilon (\rho_x^\epsilon u_i^\epsilon)_x$  and  $\epsilon (\rho^\epsilon u_{ix}^\epsilon)_x$  are compact in  $H^{-1}_{loc}(\mathbb{R} \times \mathbb{R}^+)$ , with the aid of the Cauchy-Schwarz inequality. The term  $\rho h_i(u_i)$  is bounded in  $\mathcal{M}(\mathbb{R} \times \mathbb{R}^+)$  (space of Radon measures) since it is bounded in  $L^1_{loc}(\mathbb{R} \times \mathbb{R}^+)$ . (29) is bounded in  $W^{-1,\infty}_{loc}(\mathbb{R} \times \mathbb{R}^+)$ . Using now Murat's lemma we see that (27) is compact in  $H^{-1}_{loc}(\mathbb{R} \times \mathbb{R}^+)$ .  $\square$

The preceding lemma admits the next corollary,

**Corollary 5.4.** *The assumptions in the lemmas 2.1 and 3.1 imply that*

$$(\rho^\epsilon u_i^\epsilon)_t + \left( \rho^\epsilon u_i^\epsilon (\psi(u_1^\epsilon, \dots, u_n^\epsilon) - p(\rho^\epsilon)) + (u_i^\epsilon)^2 \right)_x \tag{32}$$

is compact in  $H^{-1}_{loc}(\mathbb{R} \times \mathbb{R}^+)$ .

**Lemma 5.5.** *If the conditions of the lemmas 2.1 and 3.1 are satisfied, then*

$$\left( \rho^\epsilon \psi(u_1^\epsilon, \dots, u_n^\epsilon) \right)_t + \left( \rho^\epsilon \psi^2(u_1^\epsilon, \dots, u_n^\epsilon) - \rho^\epsilon p(\rho^\epsilon) \psi(u_1^\epsilon, \dots, u_n^\epsilon) \right)_x \tag{33}$$

is compact in  $H^{-1}_{loc}(\mathbb{R} \times \mathbb{R}^+)$ .

*Proof.* Using (12) and the first equation of the system (5), it is possible to write

$$(\rho \psi)_t + (\rho \psi^2 - \rho p(\rho) \psi)_x = \epsilon (\rho \psi)_{xx} - \epsilon \rho \sum_{i,j=1}^n \psi_{u_i u_j} u_{ix} u_{jx} - \rho \sum_{i=1}^n \psi_{u_i} h_i(u_i). \tag{34}$$

By the Cauchy-Schwarz inequality, we deduce from (31) and (29) that  $\epsilon (\rho \psi)_{xx}$  is compact in  $H^{-1}_{loc}(\mathbb{R} \times \mathbb{R}^+)$ . The other two terms on the right-hand side of (34) are bounded in  $L^1_{loc}(\mathbb{R} \times \mathbb{R}^+)$  and hence in  $\mathcal{M}(\mathbb{R} \times \mathbb{R}^+)$ .  $(\rho \psi)_t + (\rho \psi^2 - \rho p(\rho) \psi)_x$  is bounded in  $W^{-1,\infty}_{loc}(\mathbb{R} \times \mathbb{R}^+)$  and by Murat's lemma is compact in  $H^{-1}_{loc}(\mathbb{R} \times \mathbb{R}^+)$ .  $\square$

## 6 Pointwise convergence

**Lemma 6.1.** *We assume the hypotheses of the lemmas 2.1 and 3.1. Then (a subsequence of)  $\{\rho^\epsilon(x, t)\}$  and (a subsequence of)  $\{u_i^\epsilon(x, t)\}$ ,  $i = 1, \dots, n$  converge pointwisely.*

*Proof.* The proof is a repetition of the argument used in proving the pointwise convergence in [7] (see [7], Theorem 3).  $\square$

The pointwise convergence of  $\{\rho^\epsilon(x, t)\}$  and  $\{u_i^\epsilon(x, t)\}$ ,  $i = 1, \dots, n$ , ensures the existence of a weak solution of (3)-(4).

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