

5. (a) Describe the fundamental solution of heat equation.

(b) Prove that there exist at most one solution $u \in C_1^2(U_T)$ of the problem

$$u_t - \Delta u = f \text{ in } U_T$$

$$u = g \text{ on } \Gamma_T$$

where $U \in \mathbb{R}^n$ is open and bounded and ∂U is C^1 . The terminal time $T > 0$ is given.

6. (a) Find the solution of wave equation by spherical mean.

(b) Define energy method and prove the uniqueness of solution of wave equation.

SECTION – IV

7. (a) Describe the characteristic method for deriving the characteristic equation of the given non-linear first order partial differential equation :

$$F(Du, u, x) = 0 \text{ in } U, \text{ where } x \in U \subset \mathbb{R}^n$$

(b) State and derive Euler-Lagrange ordinary differential equation.

8. (a) The functions $\bar{x}(\cdot)$ and $\bar{p}(\cdot)$ satisfy Hamilton's equations :

$$\dot{\bar{x}}(s) = D_p H(\bar{p}(s), \bar{x}(s))$$

$$\dot{\bar{p}}(s) = -D_x H(\bar{p}(s), \bar{x}(s)), \quad (0 \leq s \leq t)$$

Prove that the mapping $s \rightarrow H(\bar{p}(s), \bar{x}(s))$ is constant.

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Table of Contents Nd Sem Paper

1. Understanding the eBook Nd Sem Paper
 - The Rise of Digital Reading Nd Sem Paper
 - Advantages of eBooks Over Traditional Books
2. Identifying Nd Sem Paper
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Nd Sem Paper
 - User-Friendly Interface
4. Exploring eBook Recommendations from Nd Sem Paper
 - Personalized Recommendations
 - Nd Sem Paper User Reviews and Ratings
 - Nd Sem Paper and Bestseller Lists
5. Accessing Nd Sem Paper Free and Paid eBooks

- Nd Sem Paper Public Domain eBooks
- Nd Sem Paper eBook Subscription Services
- Nd Sem Paper Budget-Friendly Options
- 6. Navigating Nd Sem Paper eBook Formats
 - ePub, PDF, MOBI, and More
 - Nd Sem Paper Compatibility with Devices
 - Nd Sem Paper Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Nd Sem Paper
 - Highlighting and Note-Taking Nd Sem Paper
 - Interactive Elements Nd Sem Paper
- 8. Staying Engaged with Nd Sem Paper
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Nd Sem Paper
- 9. Balancing eBooks and Physical Books Nd Sem Paper
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Nd Sem Paper
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Nd Sem Paper
 - Setting Reading Goals Nd Sem Paper
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Nd Sem Paper
 - Fact-Checking eBook Content of Nd Sem Paper
 - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development

- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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