

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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