

DD-763

M. A./M. Sc. (Fourth Semester) EXAMINATION, 2020

MATHEMATICS

Paper Second

(Partial Differential Equations and Mechanics)

Time: Three Hours

Maximum Marks: 80

Note : All questions are compulsory. Attempt any *two* parts from each question. All questions carry equal marks.

Unit—I

- 1. (a) State and prove local existence theorem for first order non-linear PDE.
 - (b) Prove that the function x (.) solves the system of Euler-Lagrange's equations:

$$-\frac{d}{ds} D_q L(\dot{x}(s), x(s)) + D_x L \dot{x}(s), x(s) = 0$$

$$(0 \le s \le t)$$

(c) State and prove Lax-Oleinik's formula.

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Unit—II

2. (a) Using the method of separation of variables solve the heat equation:

$$u_t - \Delta u = 0 \text{ in } U \times (0, \infty)$$

 $u = 0 \text{ on } \partial U \times [0, \infty)$
 $u = g \text{ on } U \times \{t = 0\}$

where $g: U \rightarrow R$ is given.

- (b) Derive Barenblott's solution to the porous medium equation using similarity under scaling.
- (c) Explain Hodograph transform.

Unit—III

3. (a) Suppose $k, l: \mathbb{R} \to \mathbb{R}$ are continuous functions, that l grows at most linearly and that k grows at least quadratically. Assume also there exists a unique point $y_0 \in \mathbb{R}$ such that:

$$k\left(y_{0}\right)=\min_{y\in\mathbf{R}}k\left(y\right)$$

Then prove that:

$$\lim_{\epsilon \to 0} \frac{\int_{-\infty}^{\infty} l(y) e^{-\frac{k(y)}{\epsilon}} dy}{\int_{-\infty}^{\infty} e^{-\frac{k(y)}{\epsilon}} dy} = l(y_0).$$

(b) Discuss unperturbed PDE:

$$\operatorname{div}(u\ b) = \delta_0 \ \text{in} \ \mathbb{R}^2$$

where δ_0 is the Dirac measure R^2 giving unit mass to the point O.

(c) Solve the wave equation using stationary phase method.

Unit—IV

- 4. (a) Derive mathematical expressions for Hamilton's principle.
 - (b) Derive Whittaker's equations.
 - (c) State and prove Lee Hwa-Chung's theorem.

Unit-V

- 5. (a) Derive Hamilton-Jacobi's equations.
 - (b) Prove that the Lagrange bracket is invariant under canonical transformation.
 - (c) Using Poisson brackets relation, show that the following transformation is canonical if ad bc = 1:

$$Q = aq + bp$$

$$P = cq + dp$$

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