



## REFERENCES

- Abramowitz, M. and Stegun, I. A. (editors)**, *Handbook of Mathematical Functions with Formulas, Graphs and Mathematical Tables*, National Bureau of Standards Applied Mathematics, Washington, 1964.
- Andreyanov, B. P.**, *Vanishing viscosity method and an explicit solution of the Riemann problem with the scalar conservation law*, Moscow Univ. Math. Bulletin, No. 1, pp. 3–8, 1999.
- Appell, P.**, *Traité de Mécanique Rationnelle, T. 1: Statique. Dynamique du Point (Ed. 6)*, Gauthier-Villars, Paris, 1953.
- Arnold, V. I.**, *Mathematical Methods of Classical Mechanics*, Springer-Verlag, New York, 1980.
- Bardi, M. and Dolcetta, I. C.**, *Optimal Control and Viscosity Solutions of Hamilton–Jacobi–Bellman Equations*, Birkhäuser, Boston, 1998.
- Bardi, M. and Evans, L. C.**, *On Hopf’s formulas for solutions of Hamilton–Jacobi equations*, Nonlinear Anal. Theory, Meth. and Appl., Vol. 8, No. 11, pp. 1373–1381, 1984.
- Barenblatt, G. I., Entov, V. M., and Ryzhik, V. M.**, *Theory of Fluid Flows Through Natural Rocks*, Kluwer Acad. Publ., London, 1991.
- Barron, E. N. and Jensen, R.**, *Generalized viscosity solutions for Hamilton–Jacobi equations with time-measurable Hamiltonians*, J. Different. Equations, Vol. 68, No. 1, pp. 10–21, 1987.
- Bedrikovetsky, P.**, *Mathematical Theory of Oil and Gas Recovery*, Kluwer Acad. Publ., London, 1993.
- Bellman, R.**, *Dynamic Programming*, Princeton Univ. Press, Princeton, NJ, 1957.
- Berezkin, E. N.**, *Lectures on Theoretical Mechanics*, Izd-vo Moskovskogo Universiteta, Moscow, 1968 [in Russian].
- Courant, R.**, *Partial Differential Equations*, InterScience, New York, 1962.
- Crandall, M. G., Evans, L. C., and Lions, P.-L.**, *Some properties of viscosity solutions of Hamilton–Jacobi equations*, Trans. Amer. Math. Soc., Vol. 283, No. 2, pp. 487–502, 1984.
- Crandall, M. G., Ishii, H., and Lions, P.-L.**, *User’s guide to viscosity solutions of second order partial differential equations*, Bull. Amer. Math. Soc., Vol. 27, No. 1, pp. 1–67, 1992.
- Crandall, M. G. and Lions, P.-L.**, *Viscosity solutions of Hamilton–Jacobi equations*, Trans. Amer. Math. Soc., Vol. 277, No. 1, pp. 1–42, 1983.
- Dafermos, C. M.**, *Hyperbolic systems of conservation laws*, In: *Systems of Partial Differential Equations*, D. Reidel, Dordrecht, pp. 24–70, 1983.
- Dwight, H. B.**, *Tables of Integrals and Other Mathematical Data*, Macmillan, New York, 1961.
- Evans, L. C. and Souganidis, P. E.**, *Differential games and representation formulas for solutions of Hamilton–Jacobi–Isaacs equations*, Indiana Univ. Math. J., Vol. 33, No. 5, pp. 773–797, 1984.
- Farlow, S. J.**, *Partial Differential Equations for Scientists and Engineers*, John Wiley & Sons, New York, 1982.
- Fedorjuk, M. V.**, *Saddle-Point Method*, Nauka, Moscow, 1977 [in Russian].
- Fedorjuk, M. V.**, *Asymptotics: Integrals and Series*, Nauka, Moscow, 1987 [in Russian].
- Fleming, W. H. and Soner, H. M.**, *Controlled Markov Processes and Viscosity Solutions*, Springer-Verlag, New York, 1993.

- Gantmakher, F. R.**, *Lectures on Analytical Mechanics*, Fizmatlit, Moscow, 1966 [in Russian].
- Gelfand, I. M.**, *Some problems of the theory of quasi-linear equations*, Uspekhi Matem. Nauk, Vol. 14, No. 2, pp. 87–158, 1959 [Amer. Math. Soc. Translation, Series 2, pp. 295–381, 1963].
- Godlewski, E. and Raviart, P.-A.**, *Numerical Approximation of Hyperbolic Systems of Conservation Laws*, Springer-Verlag, New York, 1996.
- Gradshteyn, I. S. and Ryzhik, I. M.**, *Tables of Integrals, Series, and Products*, Academic Press, New York, 1980.
- Hearn, A. C. and Fitch, J. P. (editors)**, *REDUCE User's Manual 3.6*, Zentrum für Informatik Berlin (ZIB), Berlin, 1995.
- Helferich, F. and Klein, G.**, *Multicomponent Chromatography: Theory of Interference*, Marcel Dekker, New York, 1970.
- Hoffman, A. L.**, *A single fluid model for shock formation in MHD shock tubes*, J. Plasma Phys., Vol. 1, pp. 193–207, 1967.
- Hopf, E.**, *The partial differential equation  $u_t + uu_x = \mu u_{xx}$* , Commun. Pure and Appl. Math., Vol. 3, pp. 201–230, 1950.
- Hopf, E.**, *Generalized solutions of nonlinear equations of first order*, J. Math. Mech., Vol. 14, pp. 951–973, 1965.
- Ishii, H.**, *Representation of solutions of Hamilton–Jacobi equations*, Nonlinear Anal. Theory, Meth. and Appl., Vol. 12, No. 2, pp. 121–146, 1988.
- Jeffery, A.**, *Quasilinear Hyperbolic Systems and Waves*, Pitman, London, 1976.
- John, F.**, *Partial Differential Equations*, Springer-Verlag, New York, 1982.
- Kamke, E.**, *Differentialgleichungen: Lösungsmethoden und Lösungen, II, Partielle Differentialgleichungen Erster Ordnung für eine gesuchte Funktion*, Akad. Verlagsgesellschaft Geest & Portig, Leipzig, 1965.
- Kamke, E.**, *Differentialgleichungen: Lösungsmethoden und Lösungen, I, Gewöhnliche Differentialgleichungen*, B. G. Teubner, Leipzig, 1977.
- Korn, G. A. and Korn, T. M.**, *Mathematical Handbook for Scientists and Engineers*, McGraw-Hill Book Comp., New York, 1961.
- Kozlov, V. V.**, *Symmetry, Topology and Resonances in Hamiltonian Mechanics*, Izd-vo Udmurtskogo Gos. Universiteta, Izhevsk, 1995 [in Russian].
- Krasovskii, N. N. and Subbotin, A. I.**, *Game-Theoretical Control Problems*, Springer-Verlag, Berlin, 1988.
- Kruzhkov, S. N.**, *Generalized solutions of nonlinear first order equations with several variables*, Mat. Sbornik, Vol. 70, pp. 394–415, 1966 [in Russian].
- Kruzhkov, S. N.**, *Generalized solutions of Hamilton–Jacobi equations of the eikonal type*, Mat. Sbornik, Vol. 27, pp. 406–446, 1975 [in Russian].
- Kulikovskii, A. G. and Sveshnikova, E. I.**, *Nonlinear Waves in Elastic Media*, CRC Press, Boca Raton—New York, 1995.
- Lax, P. D.**, *Weak solutions of nonlinear hyperbolic equations and their numerical computation*, Commun. Pure and Appl. Math., Vol. 7, pp. 159–193, 1954.
- Lax, P. D.**, *Hyperbolic systems of conservation laws and the mathematical theory of shock waves* [reprint from the classical paper of 1957], SIAM, Philadelphia, 1997.
- LeVeque, R. J.**, *Numerical Methods for Conservation Laws*, Birkhäuser, Boston, 1992.
- Lewin, J.**, *Differential Games*, Springer-Verlag, Berlin, 1994.
- Lighthill, J.**, *Waves in Fluids*, Cambridge Univer. Press, Cambridge, 1978.
- Lions, P.-L.**, *Generalized Solutions of Hamilton–Jacobi Equations*, Pitman, Boston, 1982.

- Lions, P.-L. and Souganidis, P. E.**, *Differential games, optimal control and directional derivatives of viscosity solutions of Bellman's and Isaacs' solutions*, SIAM J. Control and Optimization, Vol. 23, No. 4, 1985.
- Logan, D.**, *Non-linear Partial Differential Equations*, CRC Press, New York, 1997.
- Markeev, A. P.**, *Theoretical Mechanics*, Nauka, Moscow, 1990 [in Russian].
- Melikyan, A. A.**, *Singular characteristics of the first order PDEs*, Doklady Mathematics, Vol. 54, No. 3, pp. 831–834, 1996.
- Melikyan, A. A.**, *Generalized Characteristics of First Order PDEs: Applications in Optimal Control and Differential Games*, Birkhäuser, Boston, 1998.
- Mirică, S.**, *Extending Cauchy's method of characteristics for Hamilton–Jacobi equations*, Stud. Cerc. Mat., Vol. 37, No. 6, pp. 555–565, 1985.
- Moussiaux, A.**, *CONVODE: a REDUCE package for solving differential equations*, J. Comp. and Appl. Math., Vol. 48, pp. 157–165, 1993.
- Moussiaux, A.**, *CONVODE: un programme REDUCE pour la résolution des équations différentielles*, Didier Hatier, Bruxelles, 1996.
- Murphy, G. M.**, *Ordinary Differential Equations and Their Solutions*, D. Van Nostrand, New York, 1960.
- Oleinik, O. A.**, *On Cauchy's problem for nonlinear equations in the class of discontinuous functions*, Doklady AN SSSR, Vol. 95, No. 3, pp. 451–454, 1954 [in Russian].
- Oleinik, O. A.**, *Discontinuous solutions of nonlinear differential equations*, Uspekhi Matem. Nauk, Vol. 12, No. 3, pp. 3–73, 1957 [Amer. Math. Soc. Translation, Series 2, Vol. 26, pp. 95–172, 1963].
- Oleinik, O. A.**, *On uniqueness and stability of a general solution of Cauchy's problem of quasilinear equations*, Uspekhi Matem. Nauk, Vol. 14, No. 2, pp. 159–164, 1959 [in Russian].
- Olver, F. W. J.**, *Asymptotics and Special Functions*, Academic Press, New York, 1974.
- Olver, P. J.**, *Application of Lie Groups to Differential Equations*, Springer-Verlag, New York, 1986.
- Petrovskii, I. G.**, *Lectures on the Theory of Ordinary Differential Equations*, Nauka, Moscow, 1970 [in Russian].
- Polyanin, A. D. and Zaitsev, V. F.**, *Handbook of Exact Solutions for Ordinary Differential Equations*, CRC Press, Boca Raton—New York, 1995.
- Polyanin, A. D. and Zaitsev, V. F.**, *Handbuch der linearen Differentialgleichungen*, Spectrum Akad. Verlag, Heidelberg, 1996.
- Pontryagin, L. S., Boltyansky, V. G., Gamkrelidze, R. V., and Mishchenko, E. F.**, *Mathematical Theory of Optimal Processes*, Wiley-Interscience, New York, 1962.
- Postel, F. and Zimmermann, P.**, *Solving Ordinary Differential Equations*, in: M. J. Wester (editor), *Computer Algebra Systems: A Practical Guide*, John Wiley & Sons, Chichester, 1999.
- Prudnikov, A. P., Brychkov, Yu. A., and Marichev, O. I.**, *Integrals and Series, Vol. 1, Elementary Functions*, Gordon & Breach Sci. Publ., New York, 1986.
- Prudnikov, A. P., Brychkov, Yu. A., and Marichev, O. I.**, *Integrals and Series, Vol. 2, Special Functions*, Gordon & Breach Sci. Publ., New York, 1986.
- Prudnikov, A. P., Brychkov, Yu. A., and Marichev, O. I.**, *Integrals and Series, Vol. 3, More Special Functions*, New York, Gordon & Breach Sci. Publ., 1988.
- Rayna, G.**, *REDUCE: Software for Algebraic Computation*, Springer-Verlag, New York, 1987.
- Rhee, H., Aris, R., and Amundson, N. R.**, *First Order Partial Differential Equations, Vol. 1*, Prentice Hall, Englewood Cliffs, New Jersey, 1986.
- Rhee, H., Aris, R., and Amundson, N. R.**, *First Order Partial Differential Equations, Vol. 2*, Prentice Hall, Englewood Cliffs, New Jersey, 1989.

- Rozhdestvenskii, B. L. and Yanenko, N. N.**, *Systems of Quasilinear Equations and Their Applications in Gas Dynamics*, Nauka, Moscow, 1979 [in Russian].
- Serre, D.**, *Systèmes de Lois de Conservation, Tome I et II*, Diderot, Paris, 1996.
- Smoller, J.**, *Shock Waves and Reaction-Diffusion Equations*, Springer-Verlag, New York, 1994.
- Subbotin, A. I.**, *Generalized Solutions of First Order PDEs: the Dynamical Optimization Perspective*, Birkhäuser, Boston, 1995.
- Subbotin, A. I.**, *Minimax and Viscosity Solutions of Hamilton–Jacobi Equations*, Nauka, Moscow, 1991 [in Russian].
- Subbotina, N. N.**, *Method of characteristics and generalized solutions of Hamilton–Jacobi–Bellman equations*, Doklady AN SSSR, Vol. 320, No. 3, pp. 556–561, 1991 [in Russian].
- Suslov, G. K.**, *Theoretical Mechanics*, Gostekhizdat, Moscow, 1946 [in Russian].
- Taras’ev, A. M.**, *On an irregular differential game*, Appl. Math. and Mech. (PMM), Vol. 49, No. 4, pp. 682–684, 1985.
- Taylor, M.**, *Partial Differential Equations, Vol. 3*, Springer-Verlag, New York, 1996.
- Tikhonov, A. N. and Samarskii, A. A.**, *On discontinuous solutions of first order quasilinear equations*, Doklady AN SSSR, Vol. 99, No. 1, pp. 27–30, 1954 [in Russian].
- Vinogradov, A. M. and Krasilshchik, I. S. (editors)**, *Symmetries and Conservation Laws of Mathematical Physics Equations*, Faktorial, Moscow, 1997 [in Russian].
- Vvedensky, D.**, *Partial Differential Equations*, Addison-Wesley, Wokingham, 1993.
- Whitham, G. B.**, *Linear and Nonlinear Waves*, Wiley, New York, 1974.
- Zaitsev, V. F. and Polyanin, A. D.**, *Discrete-Group Methods for Integrating Equations of Nonlinear Mechanics*, CRC Press, Boca Raton, 1994.
- Zaitsev, V. F. and Polyanin, A. D.**, *Handbook of Partial Differential Equations: Exact Solutions*, MP Obrazovaniya, Moscow, 1996 [in Russian].
- Zaitsev, V. F. and Polyanin, A. D.**, *Handbook of Nonlinear Ordinary Differential Equations*, Faktorial, Moscow, 1997 [in Russian].
- Zauderer, E.**, *Partial Differential Equations of Applied Mathematics*, John Wiley & Sons, New York, 1983.
- Zwillinger, D.**, *Handbook of Differential Equations*, Academic Press, Boston, 1992.