Depression and anxiety are common in palliative care patients.
Adjustment disorder is also very common.
Fatigue due to disease may mask lack of motivation and appetite due to depression, and a trial of antidepressants should be considered if time allows.

SSRI (Citalopram) is the drug of choice. Fluoxetine is generally avoided, as it can aggravate restlessness and withdrawal/switching can be problematic.
Remember risk of serotonin syndrome where patients are on multiple medications in addition to a SSRI.

Where neuropathic pain is an issue as well as depression, Mirtazapine is often used as the antidepressant of choice.
Mirtazapine 15mg has a more sedative effect than the higher doses.
Depression is statistically more common in pancreatic than in other cancers.

Diazepam may accumulate over a few days, so use should be carefully monitored. Once daily dosage is often adequate.
Lorazepam acts quickly, can be given sublingually, and has a relatively short half-life. It is particularly useful for anxiety related to physical symptoms such as breathlessness and pain.