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Solution: Let  $y = Ox$ , and write  $O = (a, b)$ . Thus,  $v(x) = u(Ox) = u(y)$  where  $y = P n i=1 a jx i$ . This then gives that  $@v @x i = Xn j=1 @u @y j @x i = Xn j=1 @u @y j a j i$

Authors: Joe Benson, Denis Bashkirov, Minsu Kim, Helen Li ...

Solutions to exercises from Chapter 2 of Lawrence C. Evans' book *Partial Di erential Equations*. Sumeyy e Yilmaz Bergische Universit at Wuppertal Wuppertal, Germany, 42119 February 21, 2016. 1. Write down an explicit formula for a function solving the initial value problem  $u_t + bDu + cu = 0$  in  $R^n(0,1)$   $u = \text{gon } R^n f = 0g$  ) Solution:We use the method of characteristics; consider a solution to the PDE along the direction of the vector  $(b,1)$ :  $z(s) = u(x+bs,t+s)$ .

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Di erentiating, the proof of Theorem 2 yields  $\partial(r) = r n B(0,r) fdy = 1 n (n)r n 1 B(0,r) fdy$ : Fix  $>0$ . Then notice that  $\|(\cdot) = \|(\cdot) r \cdot \partial(0)t dt$ : (1) In order to evaluate the second term of (1), I do integration by parts:  $r \cdot \partial(0)t dt = 1 n (n) r B(0,t) 1 t n 1 fdy dt$  (2)  $= 1 n (n) 1 2 n 1 t n 2 B(0,t) fdy r r @B(0,t) 1 n 2 1 t n 2 fdy dt$  (3)  $= 1 n (n 2) (n) r @B(0,t) f 1 t n 2 dy dt 1 r n 2 B(0,r) fdy + 1 n 2 B(0,)$

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