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 Solution: Let $y := Ox$, and write $O = (a\ j)$. Thus, $v(x) = u(Ox) = u(y)$ where $y\ j = P\ n\ i=1\ a\ j\ i\ x\ i$. 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 Differential 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 $\mathbb{R}^n(0,1)$ $u = \text{gon Rnf } t = 0g$) 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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 Differentiating, the proof of Theorem 2 yields $r^n(r) = r^n B(0;r) udy = 1\ n\ (n)rn\ 1\ B(0;r) fdy$: Fix $x > 0$. Then notice that $r^n(r) = r^n(r) r^n(0)dt = (1)$ In order to evaluate the second term of (1), I do integration by parts: $r^n(0)dt = 1\ n\ (n) r^n B(0;t) 1\ tn\ 1\ fdydt (2) = 1\ n\ (n) 1\ 2\ n\ 1\ tn\ 2\ B(0;t) fdy r r @B(0;t) 1\ n\ 2\ 1\ tn\ 2\ fdydt (3) = 1\ n\ (n) (n) r @B(0;t) f 1\ tn\ 2\ dydt 1\ rn\ 2\ B(0;r) fdy + 1\ n\ 2\ B(0;$

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