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Solution: Let $y := Ox$, and write $O = (a_{ij})$. Thus, $v(x) = u(Ox) = u(y)$ where $y_j = \sum_{i=1}^n a_{ji} x_i$. This then gives that $\frac{\partial v}{\partial x_i} = \sum_{j=1}^n \frac{\partial u}{\partial y_j} \frac{\partial y_j}{\partial x_i} = \sum_{j=1}^n \frac{\partial u}{\partial y_j} a_{ji}$

Authors: Joe Benson, Denis Bashkirov, Minsu Kim, Helen Li ...
Solutions to exercises from Chapter 2 of Lawrence C. Evans' book
"Partial Differential Equations". Sumeyye 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 $\mathbb{R}^n(0;1)$ $u = g$ on \mathbb{R}^n $t = 0$

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) 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 $\phi(r) = r^n B(0;r)$ udy=
 $1/n(n)r^{n-1} B(0;r)$ fdy: Fix $\lambda > 0$. Then notice that $\phi(\lambda) = \phi(r) \int_0^\lambda \phi(t) dt$:

(1) In order to evaluate the second term of (1), I do integration by
parts: $\int_0^\lambda \phi(t) dt = 1/n(n) \int_0^\lambda r B(0;t) \int_0^t r^{n-1} fdy dt$ (2) = $1/n(n) \int_0^\lambda \int_0^t r^{n-1} fdy dt$
 $B(0;t) fdy r \int_0^\lambda B(0;t) \int_0^t r^{n-1} fdy dt$ (3) = $1/n(n) \int_0^\lambda \int_0^t r^{n-1} fdy dt$
 $\int_0^\lambda r^{n-1} fdy dt + 1/n \int_0^\lambda B(0;r) fdy + 1/n \int_0^\lambda B(0;r) fdy$

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