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Differentiating, the proof of Theorem 2 yields $\varphi(r) = r^n B(0;r)$ $udy = 1/n(n)rn 1 B(0;r) fdy$: Fix >0 . Then notice that $\varphi(\) = \varphi(r) r \varphi(t)dt$: (1) In order to evaluate the second term of (1), I do integration by parts: $r \varphi(t)dt = 1/n(n) r B(0;t) 1 tn 1 fdydt$ (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) $= 1/n(n) 2) (n) r @B(0;t) f 1 tn 2 dydt 1 rn 2 B(0;r) fdy + 1/n 2 B(0;)$

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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 $\sum_{i=1}^n v_i x_i = \sum_{j=1}^n \sum_{i=1}^n u_j y_j x_i = \sum_{j=1}^n \sum_{i=1}^n u_j a_{ji} x_i$

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Write down an explicit formula for a function
usolving the initial value problem $u_t + bDu + cu = 0$
in $R^n(0;1)$ $u = g$ on R^n $t = 0$) 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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