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

### 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  $\mathbb{R}^n \times (0;1)$   $u = g$  on  $\mathbb{R}^n \times \{0\}$  Solution:We use the method of characteristics; consider a solution to the

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