

$$\begin{aligned} u_t - \Delta u &= f \quad \text{ON } (0, \infty) \times \mathbb{R}^n \\ u(0, \vec{x}) &= 0 \\ f &\in C^1([0, \infty) \times \mathbb{R}^n) \end{aligned}$$

↓ $s > 0$

$$\begin{aligned} \eta(t, \vec{x}, s) &\text{ SOLUTION TO} \\ \eta_t - \Delta \eta &= 0 \quad \text{ON } (s, \infty) \times \mathbb{R}^n \\ \eta(s, \vec{x}, s) &= f(s, \vec{x}) \end{aligned}$$

↓ $H(t, \vec{x})$ is HEAT KERNEL

$$\eta(t, \vec{x}, s) = \int_{\mathbb{R}^n} f(s, \vec{y}) H(t-s, \vec{x}-\vec{y}) d^n \vec{y}$$

↓

$$u(t, \vec{x}) = \int_0^t \eta(t, \vec{x}, s) ds = \int_0^t \int_{\mathbb{R}^n} f(s, \vec{y}) H(t-s, \vec{x}-\vec{y}) d^n \vec{y} ds$$

↓

$$\begin{aligned} v &\text{ SOLUTION TO} \\ v_t - \Delta v &= 0 \quad \text{ON } (0, \infty) \times \mathbb{R}^n \\ v(0, \vec{x}) &= g(\vec{x}) \end{aligned}$$

$$\begin{aligned} w &= u + v \text{ SOLUTION TO} \\ w_t - \Delta w &= f \\ w(0, \vec{x}) &= g(\vec{x}) \end{aligned}$$

$$u_t - \Delta u = 0 \quad \text{ON } \mathcal{Q}_T = (0, T) \times \mathcal{Q}$$

$$u|_{\Gamma_T} = g \quad \Gamma_T = (\{0\} \times \bar{\mathcal{Q}}) \cup ((0, T) \times \partial \mathcal{Q})$$

($\mathcal{Q}$ DOMAIN)

