

Verify that: $u_t - \Delta u = \int_{\mathbb{R}^n} f(\bar{x}) (G_t - \Delta G)(x - \bar{x}, t) d\bar{x}$

because G is "smooth" and using $\begin{cases} G_t - \Delta G = 0 \\ t > 0 \end{cases}$

we conclude $u_t - \Delta u = 0, t > 0, \forall$

Now, we solve the non-homogeneous problem

$$\begin{cases} u_t = \Delta u + Q(x, t) \\ u(x, 0) = 0 \end{cases}$$

using just like in the one dim. case the solution of

$$\begin{cases} u_t(x, t; \underline{s}) = \Delta u(x, t; \underline{s}) & \underline{t \geq s} \\ u(x, s; \underline{s}) = Q(x, s) \end{cases}$$

we build a solution via Duhamel's principle

$$u(x, t) = \int_0^t u(x, t; s) ds \quad \text{and because}$$

we have a closed form of $u(x, t; \underline{s})$ we

conclude:

$$u(x, t) = \int_0^t \frac{1}{(4\pi(t-s))^{\frac{n}{2}}} \int_{\mathbb{R}^n} e^{-\frac{(x-\bar{x})^2}{4(t-s)}} Q(\bar{x}, s) d\bar{x} ds$$