

Use the Fourier transform to find the solution of the heat equation (with  $c = 1$ )

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, \quad \text{and} \quad u(x, 0) = e^{-x^2},$$

for a function  $u(x, t)$  for  $t \geq 0$  and  $x \in \mathbb{R}$ .