

General

Existence:

Consider

$$Lu = -u_x - iu_y + 2i(x + iy)u_z$$

Theorem: There exists a function $f \in C^\infty(\mathbb{R}^3)$. Such that the equation $Lu = f$ has now solutions in $C^1(\Omega)$ and $\Omega \subset \mathbb{R}^3$.

Fourier transform:

$$\begin{aligned}\widehat{u}(k, t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-ikx} u(x, t) dx \\ u(x, t) &= \int_{-\infty}^{\infty} e^{+ikx} \widehat{u}(k, t) dk\end{aligned}$$

Wave equation

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$$

Take Fourier transform of both sides

$$\begin{aligned}\frac{\partial^2 \widehat{u}}{\partial t^2} &= -c^2 k^2 \widehat{u} \\ \widehat{u}(k, t) &= A \cos(ckt) + B \sin(ckt)\end{aligned}$$

i.e. oscillatory solution

Heat equation

$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2}$$

Take Fourier transform of both sides

$$\begin{aligned}\frac{\partial \widehat{u}}{\partial t} &= -\alpha k^2 \widehat{u} \\ \widehat{u}(k, t) &= A e^{-\alpha k^2 t}\end{aligned}$$

i.e. decays if $\alpha > 0$ and grows (rapidly for high frequencies) if $\alpha < 0$.
In fact the equation is ill-posed if $\alpha < 0$.