$$\begin{split} \text{Plot3D}\Big[\text{NIntegrate}\Big[\left(\text{Exp}\big[-\text{Abs}\big[y+2\big]\big]+\text{Exp}\big[-\text{Abs}\big[y-2\big]\big]\right)\star\frac{1}{\sqrt{4\star\pi\star t}}\star\text{Exp}\Big[\frac{-\left(x-y\right)^2}{4\star t}\Big],\\ \left\{y,-\text{Infinity},\,\text{Infinity}\right\}\Big],\,\left\{x,-3,\,3\right\},\,\left\{t,\,0,\,3\right\},\,\text{PlotRange}\to\left\{0,\,1\right\},\,\text{ClippingStyle}\to\text{None}\Big] \end{split}$$

