



$$\begin{aligned}
 \nabla^2 g(x, y) &= \frac{\partial^2 g(x, y)}{\partial x^2} U_x + \frac{\partial^2 g(x, y)}{\partial^2 y} U_y \\
 &= \frac{\partial \nabla g(x, y)}{\partial x} U_x + \frac{\partial \nabla g(x, y)}{\partial y} U_y \\
 &= \left(\frac{x^2}{\sigma^2} - 1 \right) e^{-\frac{(x^2+y^2)}{2\sigma^2}} + \left(\frac{y^2}{\sigma^2} - 1 \right) e^{-\frac{(x^2+y^2)}{2\sigma^2}} \\
 &= \frac{1}{\sigma^2} \left(\frac{(x^2 + y^2)}{\sigma^2} - 2 \right) e^{-\frac{(x^2+y^2)}{2\sigma^2}}
 \end{aligned}$$

