

$$I_{ss}(x, y, t) = I(x, y) * G_{JE}(x, y) \quad (1)$$

$$G_b(x, y) = \frac{1}{\pi b^2} e^{-(x^2+y^2)/b^2} \quad (2)$$

$$\therefore G_{JE}(x, y) = \frac{1}{\pi t} e^{-(x^2+y^2)/t} \quad (3)$$

$$\text{From (1)}: \frac{\partial}{\partial t} I_{ss}(x, y, t) = \frac{\partial}{\partial t} [I(x, y) * G_{JE}(x, y)]$$

From the convolutional differential property,

$$\frac{d^n}{dt^n} [f(t) * g(t)] = \frac{d^n}{dt^n} f(t) * g(t) = f(t) * \frac{d^n}{dt^n} g(t) \quad (4)$$

$$\frac{\partial}{\partial t} [I(x, y) * G_{JE}(x, y)] = I(x, y) * \frac{\partial}{\partial t} (G_{JE}(x, y)) \quad (5)$$

$$\text{From (3)}: \frac{\partial}{\partial t} G_{JE}(x, y) = \frac{\partial}{\partial t} \left(\frac{1}{\pi t} e^{-(x^2+y^2)/t} \right)$$

$$= -\frac{1}{\pi t^2} e^{-(x^2+y^2)/t} + \frac{1}{\pi t} \left(\frac{x^2+y^2}{t^2} \right) e^{-(x^2+y^2)/t}$$

$$= \left(-\frac{1}{t} \right) \cdot \frac{1}{\pi t} e^{-(x^2+y^2)/t} + \left(\frac{x^2+y^2}{t^2} \right) \cdot \frac{1}{\pi t} e^{-(x^2+y^2)/t}$$

$$\begin{aligned} \frac{\partial}{\partial t} (G_{JE}(x, y)) &= -\frac{1}{t} \cdot G_{JE}(x, y) + \frac{x^2+y^2}{t^2} G_{JE}(x, y) \\ &= \frac{x^2+y^2-t}{t^2} \cdot G_{JE}(x, y) \quad (6) \end{aligned}$$

From (1), (4), (5), (6) we can get:

$$\frac{\partial}{\partial t} I_{ss}(x, y, t) = I(x, y) * \left[\frac{x^2+y^2-t}{t^2} \cdot G_{JE}(x, y) \right] \quad (7)$$

Then, calculate $\frac{1}{2} \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) I_{ss}(x, y, t)$ (Δ) .

$$\begin{aligned} \text{So, } \frac{1}{2} \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) I_{ss}(x, y, t) \\ = \frac{1}{2} \left(\frac{\partial^2}{\partial x^2} I_{ss}(x, y, t) + \frac{\partial^2}{\partial y^2} I_{ss}(x, y, t) \right) \quad (8) \end{aligned}$$

From (1), (4):

$$\frac{\partial^2}{\partial x^2} I_{ss}(x, y, t) = I(x, y) \cdot \frac{\partial^2}{\partial x^2} G_{JE}(x, y)$$

$$\begin{aligned} \frac{\partial^2}{\partial x^2} G_{JE}(x, y) &= \frac{\partial}{\partial x} \left(\frac{\partial}{\partial x} \frac{1}{\pi t} e^{-(x^2+y^2)/t} \right) \\ &= \frac{\partial}{\partial x} \left(\frac{1}{\pi t} \cdot \frac{x}{t} \cdot e^{-(x^2+y^2)/t} \right) \end{aligned}$$

$$\begin{aligned}\frac{\partial^2}{\partial x^2} \mathcal{L}_{\text{G}}(x, y, t) &= \left(-\frac{1}{2\pi t^2}\right) \cdot \left(1 - \frac{x^2}{t}\right) \cdot e^{-(x^2+y^2)/2t} \\ &= -\frac{t-x^2}{t^2} \cdot \left(\frac{1}{2\pi t}\right) \cdot e^{-(x^2+y^2)/2t} \\ \text{From } \textcircled{3} &= \frac{x^2-t}{t^2} \cdot G_{\sqrt{t}}(x, y) \cdot \textcircled{9}\end{aligned}$$

The same reasoning lead to

$$\frac{\partial^2}{\partial y^2} \mathcal{L}_{\text{G}}(x, y, t) = \frac{y^2-t}{t^2} G_{\sqrt{t}}(x, y) \cdot \textcircled{10}$$

From $\textcircled{8}, \textcircled{9}, \textcircled{10}$

$$\begin{aligned}\frac{1}{2} \Delta \mathcal{L}_{\text{G}}(x, y, t) &= \frac{1}{2} \cdot \mathcal{I}(x, y) * \left[\left(\frac{x^2-t}{t^2} + \frac{y^2-t}{t^2} \right) G_{\sqrt{t}}(x, y) \right] \\ &= \mathcal{I}(x, y) * \left[\frac{x^2+y^2-2t}{2t} G_{\sqrt{t}}(x, y) \right]\end{aligned}$$

$$\text{From } \textcircled{7} : = \frac{\partial}{\partial t} \mathcal{L}_{\text{G}}(x, y, t)$$

Q.E.D.

$$\frac{\partial}{\partial t} \mathcal{L}_{\text{G}}(x, y, t) = \frac{1}{2} \Delta \mathcal{L}_{\text{G}}(x, y, t)$$