

# 信号处理原理 第 2 次作业

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## 说明

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为了证明方便, 先完成第 3 题的证明, 再利用其结论证明第 2 题.

### 1

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**证明:**

$$\begin{aligned} & \frac{d}{dt} [f_1(t) * f_2(t)] \\ &= \frac{d}{dt} \left[ \int_{-\infty}^{+\infty} f_1(t - \tau) f_2(\tau) d\tau \right] \\ &= \int_{-\infty}^{+\infty} \left( \frac{\partial}{\partial t} f_1(t - \tau) f_2(\tau) \right) d\tau \text{ (Leibniz 求导法则)} \\ &= \int_{-\infty}^{+\infty} \left[ \frac{d}{dt} f_1(t - \tau) \right] f_2(\tau) d\tau \\ &= \left[ \frac{d}{dt} f_1(t) \right] * f_2(t) \\ &= f_1(t) * \left[ \frac{d}{dt} f_2(t) \right] \text{ (卷积的交换律)} \end{aligned}$$

### 3

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**证明:**

$$\begin{aligned} & f(t) * u(t) \\ &= \int_{-\infty}^{+\infty} f(\tau) u(t - \tau) d\tau \text{ (卷积的交换律)} \\ &= \int_{-\infty}^t f(\tau) \cdot 1 d\tau + \int_t^{+\infty} f(\tau) \cdot 0 d\tau \text{ (阶跃函数性质)} \\ &= \int_{-\infty}^t f(\tau) d\tau \end{aligned}$$

### 2

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**证明:**

$$\begin{aligned} & \int_{-\infty}^t (f_1 * f_2)(\lambda) d\lambda \\ &= (f_1 * f_2)(t) * u(t) \text{ (结论 3, 反向)} \\ &= [f_1 * (f_2 * u)](t) \text{ (卷积的结合律)} \\ &= f_1(t) * \int_{-\infty}^t f_2(\lambda) d\lambda \text{ (结论 3, 正向)} \\ &= \left[ \int_{-\infty}^t f_1(\lambda) d\lambda \right] * f_2(t) \text{ (卷积的交换律)} \end{aligned}$$