

数学作业纸

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1. 一方面:

$$\begin{aligned}\frac{d}{dt}[f_1(t) * f_2(t)] &= \frac{d}{dt} \left[\int_{-\infty}^{+\infty} f_1(t-\tau) f_2(\tau) d\tau \right] \\ &= \int_{-\infty}^{+\infty} \frac{d}{dt} f_1(t-\tau) f_2(\tau) d\tau \\ &= \int_{-\infty}^{+\infty} \frac{df_1}{dt}(t-\tau) f_2(\tau) d\tau \\ &= \frac{df_1(t)}{dt} * f_2(t)\end{aligned}$$

另一方面: 由卷积交换律:

$$\begin{aligned}\frac{d}{dt}[f_1(t) * f_2(t)] &= \frac{d}{dt}[f_2(t) * f_1(t)] \\ &= \frac{df_2(t)}{dt} * f_1(t) = f_1(t) * \left[\frac{d}{dt} f_2(t) \right]\end{aligned}$$

$$\therefore \frac{d}{dt}[f_1(t) * f_2(t)] = \left[\frac{df_1(t)}{dt} \right] * f_2(t) = f_1(t) * \left[\frac{df_2(t)}{dt} \right], \text{得证}$$

$$\begin{aligned}2. \int_{-\infty}^t (f_1 * f_2)(\lambda) d\lambda &= \int_{-\infty}^t \left(\int_{-\infty}^{+\infty} f_1(\lambda-\tau) f_2(\tau) d\tau \right) d\lambda \\ &= \int_{-\infty}^{+\infty} \left(\int_{-\infty}^t f_1(\lambda-\tau) d\lambda \right) f_2(\tau) d\tau \\ &= \left(\int_{-\infty}^t f_1(\lambda) d\lambda \right) * f_2(t)\end{aligned}$$

由卷积交换律:

$$\begin{aligned}\int_{-\infty}^t (f_1 * f_2)(\lambda) d\lambda &= \int_{-\infty}^t (f_2 * f_1)(\lambda) d\lambda \\ &= \left(\int_{-\infty}^t f_2(\lambda) d\lambda \right) * f_1(t) = f_1(t) * \left(\int_{-\infty}^t f_2(\lambda) d\lambda \right)\end{aligned}$$

$$\begin{aligned}\therefore \int_{-\infty}^t (f_1 * f_2)(\lambda) d\lambda &= \left(\int_{-\infty}^t f_1(\lambda) d\lambda \right) * f_2(t) \\ &= f_1(t) * \left(\int_{-\infty}^t f_2(\lambda) d\lambda \right), \text{得证}\end{aligned}$$

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$$\begin{aligned} \lambda_1 \quad f(t) * u(t) &= \int_{-\infty}^{+\infty} f(t-\tau) u(\tau) d\tau \\ &= \int_{-\infty}^0 f(t-\tau) u(\tau) d\tau + \int_0^{+\infty} f(t-\tau) u(\tau) d\tau \\ &= 0 + \int_0^{+\infty} f(t-\tau) d\tau \\ &\quad \xrightarrow{x=t-\tau} - \int_t^{+\infty} f(x) dx \\ &= \int_{-\infty}^t f(t) dt \int_{-\infty}^t f(x) dx \end{aligned}$$

$$\therefore f(t) * u(t) = \int_{-\infty}^t f(x) dx, \text{ 得证}$$