

卷积:  $(f * g)(t) = f(t) * g(t) = \int_{-\infty}^{\infty} f(t-\tau)g(\tau)d\tau.$

① 证明  $\frac{d}{dt}[f_1(t) * f_2(t)] = f_1(t) * [\frac{d}{dt}f_2(t)] = [\frac{d}{dt}f_1(t)] * f_2(t).$

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

$\therefore \frac{d}{dt}[f_1(t) * f_2(t)] = [\frac{d}{dt}f_1(t)] * f_2(t).$  且  $f_1 * f_2 = f_2 * f_1.$

$\therefore$  上式可变为  $\frac{d}{dt}[f_2(t) * f_1(t)] = f_2(t) * [\frac{d}{dt}f_1(t)].$  完全等号  $\frac{d}{dt}[f_1(t) * f_2(t)] = f_1(t) * [\frac{d}{dt}f_2(t)]$   $\square$

② 证明  $\int_{-\infty}^t (f_1 * f_2)(\lambda)d\lambda = f_1(t) * \int_{-\infty}^t f_2(\lambda)d\lambda = (\int_{-\infty}^t f_1(\lambda)d\lambda) * f_2(t).$

原式 =  $\int_{-\infty}^t \int_{-\infty}^{+\infty} f_1(\lambda-\tau)f_2(\tau)d\tau d\lambda \stackrel{\lambda=\lambda-\tau}{=} \int_{-\infty}^{t-\tau} \int_{-\infty}^{+\infty} f_1(\alpha)f_2(\tau)d\tau d\alpha \stackrel{\lambda=\alpha+\tau}{=} \int_{-\infty}^{t-\tau} (\int_{-\infty}^{+\infty} f_1(\alpha)d\alpha) f_2(\tau)d\tau = (\int_{-\infty}^t f_1(\alpha)d\alpha) * f_2(t).$

$\therefore \int_{-\infty}^t (f_1 * f_2)(\lambda)d\lambda = (\int_{-\infty}^t f_1(\alpha)d\alpha) * f_2(t).$  且  $f_1 * f_2 = f_2 * f_1.$

$\therefore$  原式可变为  $\int_{-\infty}^t (f_2 * f_1)(\lambda)d\lambda = (\int_{-\infty}^t f_2(\alpha)d\alpha) * f_1(t)$  即第一个等号成立.

③ 冲激函数抽样特性:  $\int_{-\infty}^{+\infty} f(t)\delta(t-t_0)dt = f(t_0).$

$\therefore t \neq t_0$  时,  $\delta(t-t_0) = 0.$

$$\begin{aligned} \therefore \int_{-\infty}^{+\infty} f(t)\delta(t-t_0)dt &= \int_{-\infty}^{t_0^-} f(t)\delta(t-t_0)dt + \int_{t_0^+}^{+\infty} f(t)\delta(t-t_0)dt + \int_{t_0^-}^{t_0^+} f(t)\delta(t-t_0)dt \\ &= \int_{t_0^-}^{t_0^+} f(t)\delta(t-t_0)dt = f(t_0) \cdot \int_{t_0^-}^{t_0^+} \delta(t-t_0)dt = f(t_0). \end{aligned}$$

实际上只有  $t=t_0$  时有非零被积值