

Nr. 4

$$a) \int_{\alpha}^{\beta} f(x) \delta'(x-x_0) dx = [f(x) \delta(x-x_0)]_{\alpha}^{\beta} - \int_{\alpha}^{\beta} f'(x) \delta(x-x_0) dx \\ = \underbrace{f(\beta) \delta(\beta-x_0)}_0 - \underbrace{f(\alpha) \delta(\alpha-x_0)}_0 - f'(x_0) = -f'(x_0)$$

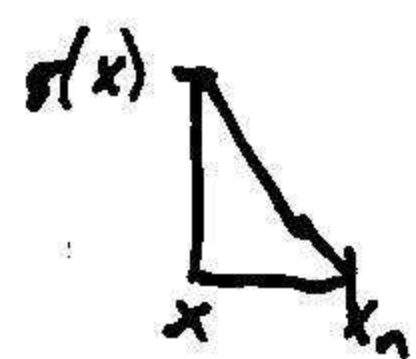
$$\int_{\alpha}^{\beta} f(x) \delta^{(n)}(x-x_0) dx = [f(x) \delta^{(n-1)}(x-x_0)]_{\alpha}^{\beta} - \int_{\alpha}^{\beta} f^{(n)}(x) \delta^{(n-1)}(x-x_0) dx$$

 $\delta(\alpha-x_0)$  mit  $\alpha < x_0$  ist 0. ~~Es gilt~~  $\delta(\alpha+\varepsilon-x_0) = 0$ , mit  $\varepsilon$  klein genug, dass  $\alpha+\varepsilon < x_0$ . Ebenso  $\delta(\beta-x_0) = 0$ ,  $\delta(\beta-\varepsilon-x_0) = 0$ ,  $\forall \varepsilon: \beta > \beta-\varepsilon > x_0$ .

Also  $\forall n \in \mathbb{N}: \delta^{(n)}(\alpha-x_0) = 0$  mit  $\alpha \neq x_0$ .

$$\text{Also } \int_{\alpha}^{\beta} f(x) \delta^{(n)}(x-x_0) dx = - \int_{\alpha}^{\beta} f^{(n-1)}(x) \delta^{(n-1)}(x-x_0) dx = \int_{\alpha}^{\beta} f^{(n-2)}(x) \delta^{(n-2)}(x-x_0) dx \\ = \dots = (-1)^{n-1} \int_{\alpha}^{\beta} f^{(n-1)}(x) \delta^{(1)}(x-x_0) dx = (-1)^n f^{(n)}(x_0)$$

$$b) \int_{\alpha}^{\beta} \delta(g(x)) f(x) dx = \sum_n \int_{x_n-\varepsilon}^{x_n+\varepsilon} \delta(g(x)) f(x) dx = \sum_n \int_{x_n-\varepsilon}^{x_n+\varepsilon} \delta(g'(x_n) \frac{x-x_n}{g'(x_n)}) f(x) dx \\ = \sum_n \int_{x_n-\varepsilon}^{x_n+\varepsilon} \delta(x-x_n) f(x) dx$$



$$\lim_{\varepsilon \rightarrow 0^+} \sum_n \int_{x_n-\varepsilon}^{x_n+\varepsilon} \delta(g'(x_n)(x-x_n)) f(x) dx = \int_{\alpha}^{\beta} \sum_n \delta(x-x_n) f(x) dx$$

Wenn  $g'(x) > 0$ : Substitution:  $u = g'(x_n)x$ ,  $dx = \frac{1}{g'(x_n)} du$ 

$$\dots = \sum_n \int_{\alpha g'(x_n)}^{\beta g'(x_n)} \delta\left(\frac{g'(x_n)}{g'(x_n)} u - \frac{g'(x_n)}{g'(x_n)} g'(x_n) x_n\right) f\left(\frac{u}{g'(x_n)}\right) \frac{1}{g'(x_n)} du$$

$$= \sum_n \int_{\alpha g'(x_n)}^{\beta g'(x_n)} \delta(u - g'(x_n)x_n) f\left(\frac{u}{g'(x_n)}\right) \frac{1}{g'(x_n)} du = \sum_n f(x_n) \cdot \frac{1}{g'(x_n)} = \int_{\alpha}^{\beta} \sum_n \frac{1}{g'(x_n)} \delta(x-x_n) f(x) dx$$

$$\Rightarrow \int_{\alpha}^{\beta} \delta(g(x)) f(x) dx = \int_{\alpha}^{\beta} \sum_n \frac{1}{g'(x_n)} \delta(x-x_n) f(x) dx$$

$$\Rightarrow \delta(g(x)) = \sum_n \frac{1}{g'(x_n)} \delta(x-x_n)$$

Wenn  $g'(x) < 0$ :

$$\dots = - \sum_n \int_{\alpha |g'(x_n)|}^{\beta |g'(x_n)|} \frac{1}{|g'(x_n)|} \delta(u - u_n) f\left(\frac{u}{|g'(x_n)|}\right) du$$

$$= \sum_n \int_{-\alpha |g'(x_n)|}^{-\beta |g'(x_n)|} \frac{1}{|g'(x_n)|} \delta(u - u_n) f\left(\frac{u}{|g'(x_n)|}\right) du = \sum_n \frac{1}{|g'(x_n)|} f\left(\frac{u_n}{|g'(x_n)|}\right)$$

$$= \sum_n \frac{1}{|g'(x_n)|} f(x_n) = \int_{\alpha}^{\beta} \sum_n \frac{1}{|g'(x_n)|} \delta(x-x_n) f(x) dx$$

$$\Rightarrow \int_{\alpha}^{\beta} \delta(g(x)) f(x) dx = \int_{\alpha}^{\beta} \sum_n \frac{1}{|g'(x_n)|} \delta(x-x_n) f(x) dx$$

$$\Rightarrow \delta(g(x)) = \sum_n \frac{1}{|g'(x_n)|} \delta(x-x_n)$$

Da bei  $g'(x_n) > 0$ :  $g'(x_n) = |g'(x_n)|$  ist  $\delta(g(x)) = \sum_n \frac{1}{|g'(x_n)|} \delta(x-x_n)$  in beiden Fällen gültig.