

# Solution probleme 03-04

①

$$\frac{d\sigma}{d\delta} = \frac{\sigma_1}{t_1} t \delta(t) + 2 \left( \sigma_1 - \frac{\sigma_1}{t_1} t \right) \delta(t - t_1) - \left( \sigma_1 - \frac{\sigma_1}{t_1} (t - t_1) \right) \delta(t - 2t_1) \\ + \frac{\sigma_1}{t} H(t) - \frac{2\sigma_1}{t_1} H(t - t_1) + \frac{\sigma_1}{t_1} H(t - 2t_1)$$

$$\epsilon(t) = \int_0^t \left( \Delta_0 + \Delta_1 (1 - \exp[-(t-\delta)\lambda]) \right) \frac{d\sigma}{d\delta} d\delta$$

On va calculer les intégrales ① à ⑥ individuellement.

$$\textcircled{1} \int_0^t \left( \Delta_0 + \Delta_1 (1 - \exp[-(t-\delta)\lambda]) \right) \frac{\sigma_1}{t_1} \delta(\delta) d\delta \\ = \left( \Delta_0 + \Delta_1 (1 - \exp[-(t-\delta)\lambda]) \right) \frac{\sigma_1}{t_1} \Big|_{\delta=0}^t = 0$$

$$\textcircled{2} \int_0^t 2 \left( \Delta_0 + \Delta_1 (1 - \exp[-(t-\delta)\lambda]) \right) \left( \sigma_1 - \frac{\sigma_1}{t_1} \delta \right) \delta(\delta - t_1) d\delta \\ = \dots \left( \sigma_1 - \frac{\sigma_1}{t_1} \delta \right) \Big|_{\delta=t_1} = 0$$

$$\textcircled{3} \int_0^t \dots \left( \sigma_1 - \frac{\sigma_1}{t_1} (\delta - t_1) \right) \delta(\delta - 2t_1) d\delta = \\ \dots \left( \sigma_1 - \frac{\sigma_1}{t_1} (\delta - t_1) \right) \Big|_{\delta=2t_1} = 0$$

$$\textcircled{4} \int_0^t (\Delta_0 + \Delta_1 (1 - \exp[-(t-\tau)\lambda])) \frac{\sigma_1}{t_1} H(\tau) d\tau$$

$$= \frac{\sigma_1}{t_1} \left[ (\Delta_0 + \Delta_1) \tau - \frac{\Delta_1 \exp[-(t-\tau)\lambda]}{\lambda} \right] \Bigg|_{\tau=0}^{\tau=t}$$

$$= \left[ (\Delta_0 + \Delta_1)t - \frac{\Delta_1}{\lambda} + \frac{\Delta_1 \exp(-t\lambda)}{\lambda} \right] \frac{\sigma_1}{t_1} H(t)$$

$$= \left[ \Delta_0 t + \Delta_1 \left( t - \frac{(1 - \exp(-t\lambda))}{\lambda} \right) \right] \frac{\sigma_1}{t_1} H(t)$$

$$\textcircled{5} \int_0^t - \left[ \Delta_0 + \Delta_1 (1 - \exp[-(t-\tau)\lambda]) \right] \frac{2\sigma_1}{t_1} H(\tau - t_1) d\tau$$

$$= - \int_{t_1}^t \left[ \Delta_0 + \Delta_1 (1 - \exp[-(t-\tau)\lambda]) \right] \frac{2\sigma_1}{t_1} d\tau H(t - t_1)$$

$$= - \frac{2\sigma_1}{t_1} \left[ (\Delta_0 + \Delta_1) \tau - \frac{\Delta_1 \exp[-(t-\tau)\lambda]}{\lambda} \right] \Bigg|_{\tau=t_1}^{\tau=t} H(t - t_1)$$

$$= - \frac{2\sigma_1}{t_1} \left[ (\Delta_0 + \Delta_1)(t - t_1) - \frac{\Delta_1}{\lambda} + \frac{\Delta_1 \exp[-(t-t_1)\lambda]}{\lambda} \right] H(t - t_1)$$

$$= - 2 \left[ \Delta_0 (t - t_1) + \Delta_1 \left( (t - t_1) - \frac{1 - \exp[-(t-t_1)\lambda]}{\lambda} \right) \right] \frac{\sigma_1}{t_1} H(t - t_1)$$

$$\textcircled{6} \int_0^t (\lambda_0 + \lambda_1 (1 - \exp[-(t-z)\lambda])) \frac{\sigma_1}{t_1} H(z - 2t_1) dz$$

$$= \int_{2t_1}^t (\lambda_0 + \lambda_1 (1 - \exp[-(t-z)\lambda])) \frac{\sigma_1}{t_1} dz H(t - 2t_1)$$

$$= \left[ \lambda_0 (t - 2t_1) + \lambda_1 \left( (t - 2t_1) - \frac{1 - \exp[-(t - 2t_1)\lambda]}{\lambda} \right) \right] \frac{\sigma_1}{t_1} H(t - 2t_1)$$

$\Delta \text{var}, \epsilon(t) = \textcircled{4} + \textcircled{5} + \textcircled{6}$ .