Ευλόγες ιδιότητες (Μαγγίνησα)

① $f_\alpha(x)=\Theta(x)\,\frac{x^{\alpha-1}}{\Gamma(\alpha)}\,e^{-ax}$ με $a>0$ & $\alpha>0$ [illegible]

$\Longrightarrow f_\alpha * f_\beta = f_{\alpha+\beta}$

② $f_\alpha(x)=\Theta(x)\,\frac{x^{\alpha-1}}{\Gamma(\alpha)}\,e^{\alpha x}$ $\alpha>0$ $\Longrightarrow f_\alpha * f_\beta = f_{\alpha+\beta}$

③ $f_\alpha(x)=\frac{\alpha}{\pi}\,\frac{1}{\alpha^2+x^2}$ $\alpha>0$ $\Longrightarrow f_\alpha * f_\beta = f_{\alpha+\beta}$

④ $f_\alpha(x)=\frac{1}{\sqrt{2\pi}\,\alpha}\,e^{-\frac{x^2}{2\alpha}}$ $\alpha>0$ $\Longrightarrow f_\alpha * f_\beta = f_{\sqrt{\alpha^2+\beta^2}}$