

Some Laplace Transforms

$f(t)$	c_0	$F(s)$	$f(t)$	c_0	$F(s)$
1	0	$\frac{1}{s}$	$\frac{t^n}{n!}$	0	$\frac{1}{s^{n+1}}$
$e^{-\alpha t}$	$-\alpha$	$\frac{1}{s+\alpha}$	$e^{-\alpha t} t^n$	$-\alpha$	$\frac{n!}{(s+\alpha)^{n+1}}$
$\sin(\omega t)$	0	$\frac{\omega}{s^2+\omega^2}$	$\cos(\omega t)$	0	$\frac{s}{s^2+\omega^2}$
$e^{\alpha t} \sin(\omega t)$	α	$\frac{\omega}{(s-\alpha)^2+\omega^2}$	$e^{\alpha t} \cos(\omega t)$	α	$\frac{s-\alpha}{(s-\alpha)^2+\omega^2}$
$\sinh(\omega t)$	$ \omega $	$\frac{\omega}{s^2-\omega^2}$	$\cosh(\omega t)$	$ \omega $	$\frac{s}{s^2-\omega^2}$
$H_\alpha(t)$	0	$\frac{e^{-\alpha s}}{s}$	$\delta_\alpha(t)$	$-\infty$	$e^{-\alpha s}$

Some Properties of the Laplace Transforms

Let $f, g : [0, +\infty) \rightarrow \mathbb{R}$ be piecewise continuous functions with piecewise continuous derivatives. Assume there exists $M \geq 0$ and $c_1, c_2 \in \mathbb{R}$ such that

$$|f(t)| \leq M e^{c_1 t}, \quad |g(t)| \leq M e^{c_2 t}, \quad \forall t \in [0, +\infty).$$

Then there holds

$$(i.) \quad \mathcal{L} \left(\frac{d^n}{dt^n} f(t) \right) (s) = s^n \mathcal{L}(f(t)) - s^{n-1} f(0) - \dots - s \frac{d^{n-2}}{dt^{n-2}} f(0) - \frac{d^{n-1}}{dt^{n-1}} f(0),$$

$$\forall s > c_1, (f \in C^{n-1}([0, \infty)), \frac{d^n}{dt^n} f \text{ piecewise continuous})$$

$$(ii.) \quad \mathcal{L} \left(\int_0^t f(\tau) d\tau \right) (s) = \frac{1}{s} \mathcal{L}(f(t)) (s), \quad \forall s > c_1,$$

$$(iii.) \quad \mathcal{L}((-1)^n t^n f(t)) (s) = \frac{d^n}{ds^n} \mathcal{L}(f(t)) (s), \quad \forall s > c_1,$$

$$(iv.) \quad \mathcal{L}(e^{-\alpha t} f(t)) (s) = \mathcal{L}(f(t)) (s + \alpha), \quad \forall s > c_1 + \alpha, \alpha \geq 0,$$

$$(v.) \quad \mathcal{L}(H_\alpha(t) f(t - \alpha)) (s) = e^{-\alpha s} \mathcal{L}(f(t)) (s), \quad \forall s > c_1, \alpha \geq 0,$$

$$(vi.) \quad \mathcal{L}((f * g)(t)) (s) = \mathcal{L}(f(t))(s) \cdot \mathcal{L}(g(t))(s), \quad \forall s > \max(c_1, c_2).$$