

Properties – Continuous time Fourier series (C.T.F.S.)

Definitions:

$$a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt$$

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$$

$$a_0 = \frac{1}{T} \int_T x(t) dt$$

$x(t)$ periodic with period T sec.,

Fundam. angular frequency $\omega_0 = 2\pi f_0 = 2\pi/T$ rad./sec.

$$x(t) \xleftarrow{\text{C.T.F.S.}} a_{x,k} \quad y(t) \xleftarrow{\text{C.T.F.S.}} a_{y,k}$$

$$\text{If } x(t) \xrightarrow{\text{LT}} y(t) \text{ then } a_{y,k} = a_{x,k} H(j\omega)|_{\omega=k\omega_0}$$

$$\text{Linearity: } Ax(t) + By(t) \xleftarrow{\text{C.T.F.S.}} A a_{x,k} + B a_{y,k}$$

$$\text{Shifting: } x(t - t_0) \xleftarrow{\text{C.T.F.S.}} e^{-jk\omega_0 t_0} a_k$$

$$\text{Scaling: } x(\alpha t) \xleftarrow{\text{C.T.F.S.}} a_k \quad (\alpha > 0, \text{ period } T/\alpha)$$

$$\text{Flipping: } x(-t) \xleftarrow{\text{C.T.F.S.}} a_{-k}$$

$$\text{Conjugate: } x^*(t) \xleftarrow{\text{C.T.F.S.}} a_{-k}^*$$

$$x^*(-t) \xleftarrow{\text{C.T.F.S.}} a_k^*$$

Symmetries:

if $x(t)$ is real: $a_k = a_{-k}^*$, $|a_k| = |a_{-k}|$, $\angle a_k = -\angle a_{-k}$

$$x_e(t) = (x(t) + x^*(-t))/2 \xleftarrow{\text{CTFS}} \operatorname{Re}\{a_k\}$$

$$x_o(t) = (x(t) - x^*(-t))/2 \xleftarrow{\text{CTFS}} j \operatorname{Im}\{a_k\}$$

Periodic convolution:

$$\int_T x(\tau) y(t - \tau) d\tau \xleftarrow{\text{C.T.F.S.}} T a_k b_k$$

$$\text{Modulation: } x(t)y(t) \xleftarrow{\text{C.T.F.S.}} a_k * b_k = \sum_{l=-\infty}^{\infty} a_l b_{k-l}$$

$$e^{jm\omega_0 t} x(t) \xleftarrow{\text{C.T.F.S.}} a_{k-m}$$

$$\text{Differentiation: } \frac{dx(t)}{dt} \xleftarrow{\text{C.T.F.S.}} jk\omega_0 a_k$$

$$\text{Parseval: } \frac{1}{T} \int_T |x(t)|^2 dt = \sum_{k=-\infty}^{\infty} |a_k|^2$$

Table of continuous time Fourier series (C.T.F.S.)

$x(t)$ periodic, period $T = \frac{2\pi}{\omega_0} = \frac{1}{f_0}$ sec.	Fourier series coefficients a_k
$e^{j\omega_0 t}$	$a_1 = 1$ $a_k = 0$ elsewhere
$\cos(\omega_0 t)$	$a_1, a_{-1} = 1/2$ $a_k = 0$ elsewhere
$\sin(\omega_0 t)$	$a_1 = 1/(2j)$ $a_{-1} = -1/(2j)$ $a_k = 0$ elsewhere
$\begin{cases} 1 & t < T_1 \\ 0 & T_1 < t < T/2 \end{cases}$ (periodic T)	$a_k = \frac{\sin(k\omega_0 T_1)}{k\pi} \quad k \neq 0$ $a_0 = \frac{T_1 \omega_0}{\pi} = \frac{2T_1}{T}$
1	$a_0 = 1$ $a_k = 0$ elsewhere
$\sum_{n=-\infty}^{\infty} \delta(t - nT)$	$a_k = \frac{1}{T}$

Properties – Discrete time Fourier series (D.T.F.S.)

Definitions:

$$a_k = \frac{1}{N} \sum_{n=-N}^{N-1} x[n] e^{-j(k\frac{2\pi}{N})n}$$

$$x[n] = \sum_{k=-N}^{N-1} a_k e^{j(k\frac{2\pi}{N})n}$$

$$a_0 = \frac{1}{N} \sum_{n=-N}^{N-1} x[n]$$

$x[n]$ periodic with period N samples (fundamental angular frequency $\omega_0 = \frac{2\pi}{N}$ rad./sample)

$$x[n] \xleftarrow{\text{D.T.F.S.}} a_{x,k} \quad y[n] \xleftarrow{\text{D.T.F.S.}} a_{y,k}$$

$$\text{If } x[n] \xrightarrow{\text{LTI}} y[n] \text{ then } a_{y,k} = a_{x,k} H(e^{j\omega}) \Big|_{\omega=k\frac{2\pi}{N}}$$

$$\text{Periodicity: } x[n] \xleftarrow{\text{D.T.F.S.}} a_k = a_{k+N}$$

$$\text{Linearity: } Ax[n] + By[n] \xleftarrow{\text{D.T.F.S.}} Aa_{x,k} + Ba_{y,k}$$

$$\text{Shifting: } x[n-n_0] \xleftarrow{\text{D.T.F.S.}} e^{-jk\frac{2\pi}{N}n_0} a_k$$

$$\text{Flipping: } x[-n] \xleftarrow{\text{D.T.F.S.}} a_{-k}$$

$$\text{Conjugate: } x^*[n] \xleftarrow{\text{D.T.F.S.}} a_{-k}^*$$

$$x^*[-n] \xleftarrow{\text{D.T.F.S.}} a_k^*$$

Symmetries:

$$\text{if } x[n] \text{ is real: } a_k = a_{-k}^*, |a_k| = |a_{-k}|, \angle a_k = -\angle a_{-k}$$

$$x_e[n] = (x[n] + x^*[-n]) / 2 \xleftarrow{\text{DTFS}} \text{Re}\{a_k\}$$

$$x_o[n] = (x[n] - x^*[-n]) / 2 \xleftarrow{\text{DTFS}} j \text{Im}\{a_k\}$$

Periodic convolution:

$$\sum_{m=-N}^{N-1} x[m]y[n-m] \xleftarrow{\text{D.T.F.S.}} N a_k b_k$$

$$\text{Modulation: } x[n]y[n] \xleftarrow{\text{D.T.F.S.}} \sum_{l=-N}^{N-1} a_l b_{k-l}$$

$$e^{jm\frac{2\pi}{N}n} x[n] \xleftarrow{\text{D.T.F.S.}} a_{k-m}$$

$$\text{Parseval: } \frac{1}{N} \sum_{n=-N}^{N-1} |x[n]|^2 = \sum_{k=-N}^{N-1} |a_k|^2$$

$$\text{Duality : if } x[n] \xleftarrow{\text{DTFS}} a_k \text{ then } a[n] \xleftarrow{\text{DTFS}} \frac{1}{N} x_{-k}$$

Table of discrete time Fourier series (D.T.F.S.)

$x[n]$ periodic, period N samples	Fourier series coefficients a_k (periodic with period N)
$e^{j\omega_0 n}$	if $e^{j\omega_0 n}$ periodic with $\omega_0 = \frac{2\pi m}{N}$: $a_k = 1 \quad k = m$ $a_k = 0$ elsewhere (except that a_k is also periodic N)
$\cos(\omega_0 n)$	if $\cos(\omega_0 n)$ periodic $\omega_0 = \frac{2\pi m}{N}$: $a_k = 1/2 \quad k = m, -m$ $a_k = 0$ elsewhere (except that a_k is also periodic N)
$\sin(\omega_0 n)$	if $\sin(\omega_0 n)$ periodic $\omega_0 = \frac{2\pi m}{N}$: $a_k = 1/(2j) \quad k = m$ $a_k = -1/(2j) \quad k = -m$ $a_k = 0$ elsewhere (except that a_k is also periodic N)
$\begin{cases} 1 & n \leq N_1 \\ 0 & N_1 < n \leq N/2 \end{cases}$ (periodic N , N even)	$a_k = \frac{\sin\left(\frac{2\pi}{N}k(N_1 + 1/2)\right)}{N \sin(\frac{\pi}{N}k)}$ $-N/2 \leq k \leq N/2$, except for $k = 0$ $a_k = (2N_1 + 1)/N \quad k = 0$ (but a_k is also periodic N))
1	$a_k = 1 \quad k = 0$ $a_k = 0$ elsewhere (except that a_k is also periodic N , and for any N value chosen!)
$\sum_{m=-\infty}^{\infty} \delta[n-mN]$	$a_k = \frac{1}{N} \quad \forall k$

Properties – Continuous time Fourier transform (C.T.F.T.)

Definitions:

$$X(j\omega) = \int_{-\infty}^{+\infty} x(t)e^{-j\omega t} dt \quad x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega)e^{j\omega t} d\omega$$

ω in rad./sec.

$$X(j\omega) = \sum_{k=-\infty}^{+\infty} 2\pi a_k \delta(\omega - k\omega_0) \text{ if } x(t) \text{ periodic}$$

Linearity: $ax(t) + by(t) \xleftrightarrow{\text{CTFT}} aX(j\omega) + bY(j\omega)$

Shifting: $x(t - t_0) \xleftrightarrow{\text{CTFT}} e^{-j\omega t_0} X(j\omega)$

Scaling: $x(at) \xleftrightarrow{\text{CTFT}} \frac{1}{|a|} X\left(\frac{j\omega}{a}\right)$

Flipping: $x(-t) \xleftrightarrow{\text{CTFT}} X(-j\omega)$

Conjugate: $x^*(t) \xleftrightarrow{\text{CTFT}} X^*(-j\omega)$

$$x^*(-t) \xleftrightarrow{\text{CTFT}} X^*(j\omega)$$

Symmetries:

if $x(t)$ is real-valued: $X(j\omega) = X^*(-j\omega)$,

$$|X(j\omega)| = |X(-j\omega)|, \angle X(j\omega) = -\angle X(-j\omega)$$

$$x_e(t) = (x(t) + x^*(-t))/2 \xleftrightarrow{\text{CTFT}} \operatorname{Re}\{X(j\omega)\}$$

$$x_o(t) = (x(t) - x^*(-t))/2 \xleftrightarrow{\text{CTFT}} j \operatorname{Im}\{X(j\omega)\}$$

Convolution:

$$x(t) * y(t) = \int_{-\infty}^{\infty} x(\tau)y(t-\tau)d\tau \xleftrightarrow{\text{CTFT}} X(j\omega)Y(j\omega)$$

Modulation:

$$x(t)y(t) \xleftrightarrow{\text{CTFT}} \frac{1}{2\pi} X(j\omega) * Y(j\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\theta)Y(j(\omega-\theta))d\theta$$

$$e^{j\omega_0 t} x(t) \xleftrightarrow{\text{CTFT}} X(j(\omega - \omega_0))$$

$$\cos(\omega_0 t)x(t) \xleftrightarrow{\text{CTFT}} \frac{1}{2} X(j(\omega - \omega_0)) + \frac{1}{2} X(j(\omega + \omega_0))$$

Differentiation: $\frac{dx(t)}{dt} \xleftrightarrow{\text{CTFT}} j\omega X(j\omega)$

Integration: $\int_{-\infty}^t x(\tau)d\tau \xleftrightarrow{\text{CTFT}} \frac{1}{j\omega} X(j\omega) + \pi X(j0)\delta(\omega)$

Differentiation in freq.: $tx(t) \xleftrightarrow{\text{CTFT}} j \frac{dX(j\omega)}{d\omega}$

Integration in freq.:

$$-\frac{1}{jt} x(t) + \pi x(0)\delta(t) \xleftrightarrow{\text{CTFT}} \int_{-\infty}^{\omega} X(j\eta)d\eta$$

Parseval: $\int_{-\infty}^{+\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{+\infty} |X(j\omega)|^2 d\omega$

Duality : if $x(t) \xleftrightarrow{\text{CTFT}} X(j\omega)$ then

$$X(t) \xleftrightarrow{\text{CTFT}} 2\pi x(-j\omega)$$

Table of continuous time Fourier transforms (C.T.F.T.)

signal $x(t)$ typ. aperiodic	$X(j\omega)$ (ω in rad./sec.)
if $x(t)$ is periodic, with period $T = \frac{2\pi}{\omega_0} = \frac{1}{f_0}$ sec.	$2\pi \sum_{k=-\infty}^{+\infty} a_k \delta(\omega - k\omega_0)$
$e^{j\omega_0 t}$	$2\pi\delta(\omega - \omega_0)$
$\cos(\omega_0 t)$	$\pi\delta(\omega - \omega_0) + \pi\delta(\omega + \omega_0)$
$\sin(\omega_0 t)$	$\frac{\pi}{j}\delta(\omega - \omega_0) - \frac{\pi}{j}\delta(\omega + \omega_0)$
$\sum_{n=-\infty}^{\infty} \delta(t - nT)$	$\omega_s \sum_{k=-\infty}^{+\infty} \delta(\omega - k\omega_s) \quad \omega_s = \frac{2\pi}{T}$
1	$2\pi\delta(\omega)$
$\begin{cases} 1 & t < T_1 \\ 0 & t > T_1 \end{cases}$	$\frac{2\sin(\omega T_1)}{\omega}$
$\frac{\sin(\omega_c t)}{\pi t} \quad \omega_c > 0$	$\begin{cases} 1 & \omega \leq \omega_c \\ 0 & \omega > \omega_c \end{cases}$
$\delta(t)$	1
$u(t)$	$\frac{1}{j\omega} + \pi\delta(\omega)$
$e^{-at}u(t) \quad \operatorname{Re}\{a\} > 0$	$\frac{1}{j\omega + a}$
$-e^{-at}u(-t) \quad \operatorname{Re}\{a\} < 0$	$\frac{1}{j\omega + a}$
$\frac{t^{r-1}}{(r-1)!} e^{-at}u(t) \quad \operatorname{Re}\{a\} > 0$	$\frac{1}{(j\omega + a)^r} \quad r \geq 1$
$-\frac{t^{r-1}}{(r-1)!} e^{-at}u(-t) \quad \operatorname{Re}\{a\} < 0$	$\frac{1}{(j\omega + a)^r} \quad r \geq 1$
$\frac{1}{\operatorname{Im}\{a\}} e^{-\operatorname{Re}\{a\}t} \sin(\operatorname{Im}\{a\}t)u(t)$ $\operatorname{Re}\{a\} > 0, \operatorname{Im}\{a\} \neq 0$ or $\frac{-1}{\operatorname{Im}\{a\}} e^{-\operatorname{Re}\{a\}t} \sin(\operatorname{Im}\{a\}t)u(-t)$ $\operatorname{Re}\{a\} < 0, \operatorname{Im}\{a\} \neq 0$	$\frac{1}{(j\omega + a)(j\omega + a^*)}$ $= \frac{1}{(j\omega)^2 + 2\operatorname{Re}\{a\}(j\omega) + a ^2}$
$2 A e^{-\operatorname{Re}\{a\}t} \times$ $\cos(\operatorname{Im}\{a\}t - \angle A)u(t)$ $\operatorname{Re}\{a\} > 0$	$\frac{A}{j\omega + a} + \frac{A^*}{j\omega + a^*}$
$-2 A e^{-\operatorname{Re}\{a\}t} \times$ $\cos(\operatorname{Im}\{a\}t - \angle A)u(-t)$ $\operatorname{Re}\{a\} < 0$	$\frac{A}{j\omega + a} + \frac{A^*}{j\omega + a^*}$

Properties – Discrete time Fourier transform (D.T.F.T.)

Definitions:

$x[n] = x(nT) = x(t)|_{t=nT}$, where $T = 1/f_s = 2\pi/\omega_s$

$X(e^{j\omega})$ is the DTFT of $x[n]$ defined as:

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-jn\omega} \quad x[n] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} X(e^{j\omega})e^{jn\omega} d\omega$$

Relative to $x(t)$ and its CTFT $X(j\omega)$, the relation is:

$$X_p(j\omega) = f_s \sum_{k=-\infty}^{\infty} X(j(\omega - k\omega_s)), \quad X(e^{j\omega}) = X_p(j\omega f_s)$$

Periodicity: $x[n] \xrightarrow{DTFT} X(e^{j\omega}) = X(e^{j(\omega+2\pi)})$

Linearity: $ax[n] + by[n] \xrightarrow{DTFT} aX(e^{j\omega}) + bY(e^{j\omega})$

Shifting: $x[n - n_0] \xrightarrow{DTFT} e^{-jn_0\omega} X(e^{j\omega}) \quad n_0$ integer

Expansion, insertion of zeros (“upsampling”):

$$x_{(k)}[n] = x[n/k] \quad \text{if } n \text{ is a multiple of } k$$

$$x_{(k)}[n] = 0 \quad \text{elsewhere}$$

$$x_{(k)}[n] \xrightarrow{DTFT} X(e^{jk\omega}) \quad \text{where } k \text{ is a positive integer}$$

Discrete time sampling (“downsampling”):

$$x_d[n] = x[Mn] \xrightarrow{DTFT} X_d(e^{j\omega}) = \frac{1}{M} \sum_{m=0}^{M-1} X\left(e^{j\left(\frac{\omega}{M} - m\frac{2\pi}{M}\right)}\right)$$

Flipping: $x[-n] \xrightarrow{DTFT} X(e^{-j\omega})$

Conjugate: $x^*[n] \xrightarrow{DTFT} X^*(e^{-j\omega})$

$$x^*[-n] \xrightarrow{DTFT} X^*(e^{j\omega})$$

Symmetries:

if $x[n]$ is real : $X(e^{j\omega}) = X^*(e^{-j\omega})$,

$$|X(e^{j\omega})| = |X(e^{-j\omega})|, \angle X(e^{j\omega}) = -\angle X(e^{-j\omega})$$

$$x_e[n] = (x[n] + x^*[-n]) / 2 \xrightarrow{DTFT} \operatorname{Re}\{X(e^{j\omega})\}$$

$$x_o[n] = (x[n] - x^*[-n]) / 2 \xrightarrow{DTFT} j \operatorname{Im}\{X(e^{j\omega})\}$$

Convolution:

$$x[n]^* y[n] = \sum_{k=-\infty}^{\infty} x[k]y[n-k] \xrightarrow{DTFT} X(e^{j\omega})Y(e^{j\omega})$$

Modulation: $x[n]y[n] \xrightarrow{DTFT} \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\theta})Y(e^{j(\omega-\theta)})d\theta$

$$e^{j\omega_0 n} x[n] \xrightarrow{DTFT} X(e^{j(\omega-\omega_0)})$$

Accumulation:

$$\sum_{m=-\infty}^n x[m] \xrightarrow{DTFT} \frac{1}{1-e^{-j\omega}} X(e^{j\omega}) + \pi X(e^{j0}) \sum_{m=-\infty}^{+\infty} \delta(\omega - m2\pi)$$

Differentiation in freq.: $nx[n] \xrightarrow{DTFT} j \frac{dX(e^{j\omega})}{d\omega}$

Parseval: $\sum_{n=-\infty}^{+\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$

Duality : If $x[n] \xrightarrow{DTFT} X(e^{j\omega})$ then $X(t) \xrightarrow{CTFS} x_{-k}$

Table of discrete time Fourier transforms (D.T.F.T.)

signal $x[n]$ typ. aperiodic	$X(e^{j\omega})$ (periodic 2π , ω in rad./sample)
if $x[n]$ is periodic, with period N samples	$2\pi \sum_{k=-N}^{N-1} a_k \delta(\omega - k\frac{2\pi}{N})$ (also periodic 2π)
$e^{j\omega_0 n}$	$2\pi\delta(\omega - \omega_0)$ (also periodic 2π)
$\cos(\omega_0 n)$	$\pi\delta(\omega - \omega_0) + \pi\delta(\omega + \omega_0)$ (also periodic 2π)
$\sin(\omega_0 n)$	$\frac{\pi}{J}\delta(\omega - \omega_0) - \frac{\pi}{J}\delta(\omega + \omega_0)$ (also periodic 2π)
$\sum_{m=-\infty}^{\infty} \delta[n-mN]$	$\frac{2\pi}{N} \sum_{k=-N}^{N-1} \delta(\omega - k\frac{2\pi}{N})$ (also periodic 2π)
1	$2\pi\delta(\omega)$ (also periodic 2π)
$\begin{cases} 1 & n \leq N_1 \\ 0 & n > N_1 \end{cases}$	$\sin(\omega(N_1 + \frac{1}{2})) / \sin(\frac{\omega}{2})$
$\frac{\sin(\omega_c n)}{\pi n} \quad 0 < \omega_c < \pi$	$\begin{cases} 1 & 0 \leq \omega \leq \omega_c \\ 0 & \omega_c < \omega \leq \pi \end{cases}$ (also periodic 2π)
$\delta[n]$	1
$u[n]$	$\frac{1}{1-e^{-j\omega}} + \pi\delta(\omega)$ (also periodic 2π)
$a^n u[n] \quad a < 1$	$1/(1-ae^{-j\omega})$
$-a^n u[-n-1] \quad a > 1$	$1/(1-ae^{-j\omega})$
$\frac{(n+r-1)!}{n!(r-1)!} a^n u[n] \quad a < 1$	$1/(1-ae^{-j\omega})^r \quad r \geq 1$
$\frac{-(n+r-1)!}{n!(r-1)!} a^n u[-n-1] \quad a > 1$	$1/(1-ae^{-j\omega})^r \quad r \geq 1$
$\frac{r^n}{\sin(\theta)} \sin(\theta(n+1)) u[n]$ $0 \leq r < 1 \quad 0 < \theta < \pi$ or	$\frac{1}{(1-re^{j\theta}e^{-j\omega})(1-re^{-j\theta}e^{-j\omega})}$
$-\frac{r^n}{\sin(\theta)} \sin(\theta(n+1)) u[-n-1]$ $r > 1 \quad 0 < \theta < \pi$	$= \frac{1}{1-2r\cos\theta e^{-j\omega} + r^2 e^{-j2\omega}}$
$2 A r^n \cos(\theta n + \angle A) u[n]$ $0 \leq r < 1 \quad 0 \leq \theta \leq \pi$	$\frac{A}{1-re^{j\theta}e^{-j\omega}} + \frac{A^*}{1-re^{-j\theta}e^{-j\omega}}$
$-2 A r^n \cos(\theta n + \angle A) u[-n-1]$ $r > 1 \quad 0 \leq \theta \leq \pi$	$\frac{A}{1-re^{j\theta}e^{-j\omega}} + \frac{A^*}{1-re^{-j\theta}e^{-j\omega}}$

Properties – bilateral (two-sided) Laplace transform

Definitions: $X(s) = \int_{-\infty}^{+\infty} x(t)e^{-st} dt$ ROC_x $\sigma_l < \operatorname{Re}\{s\} < \sigma_r$
$x(t) = \frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X(s)e^{st} ds = \frac{e^{\sigma t}}{2\pi} \int_{\omega=-\infty}^{\omega=\infty} X(\sigma + j\omega)e^{j\omega t} d\omega$ $\sigma \in ROC_x$ $(\sigma=0) \in ROC_x$
$x(t) \xleftrightarrow{LT} X(s)$ ROC_x $y(t) \xleftrightarrow{LT} Y(s)$ ROC_y
Linearity: $ax(t) + by(t) \xleftrightarrow{LT} aX(s) + bY(s)$ $ROC_x \cap ROC_y$
Shifting: $x(t-t_0) \xleftrightarrow{LT} e^{-st_0} X(s)$ ROC_x unchanged
Scaling: $x(at) \xleftrightarrow{LT} \frac{1}{ a } X(\frac{s}{a})$ a is real valued $ a ROC_x$, $s_k \rightarrow as_k$, $a\sigma_l < \operatorname{Re}\{s\} < a\sigma_r$ $a > 0$ $a\sigma_r < \operatorname{Re}\{s\} < a\sigma_l$ $a < 0$
Flipping: $x(-t) \xleftrightarrow{LT} X(-s)$ ROC_x inversed
Conjugate: $x^*(t) \xleftrightarrow{LT} X^*(s^*)$ ROC_x unchanged, $s_k \rightarrow s_k^*$
Symmetry: if $x(t)$ real: $X(s) = X^*(s^*)$, $ X(s) = X(s^*) $ and if s_k is a zero or a pole then s_k^* is also a zero or a pole.
Convolution: $x(t) * y(t) = \int_{-\infty}^{\infty} x(\tau)y(t-\tau)d\tau \leftrightarrow X(s)Y(s)$ $ROC_x \cap ROC_y$
Modulation: $e^{s_0 t} x(t) \xleftrightarrow{LT} X(s-s_0)$ ROC_x shifted right by $\operatorname{Re}\{s_0\}$ $s_k \rightarrow s_k + s_0$, $\sigma_l + \operatorname{Re}\{s_0\} < \operatorname{Re}\{s\} < \sigma_r + \operatorname{Re}\{s_0\}$
Differentiation: $\frac{dx(t)}{dt} \xleftrightarrow{LT} s X(s)$ ROC_x unchanged
Integration: $\int_{-\infty}^t x(\tau)d\tau \xleftrightarrow{LT} \frac{1}{s} X(s)$ $ROC_x \cap (\operatorname{Re}\{s\} > 0)$
Differentiation in freq.: $-tx(t) \xleftrightarrow{LT} \frac{dX(s)}{ds}$ ROC_x unchanged
Initial value theorem: if $x(t) = 0$ $t < 0$ with no impulse $\delta(t)$ or singularity at $t = 0$: $x(0^+) = \lim_{s \rightarrow \infty} sX(s)$
Final value theorem: if $x(t) = 0$ $t < 0$ has a finite value at $t \rightarrow \infty$: $\lim_{t \rightarrow \infty} x(t) = \lim_{s \rightarrow 0} sX(s)$

Table of bilateral (two-sided) Laplace transforms

Signal $x(t)$	Laplace transform $X(s)$	ROC
$\delta(t)$	1	$\forall s$
$u(t)$	$\frac{1}{s}$	$\operatorname{Re}\{s\} > 0$
$-u(-t)$	$\frac{1}{s}$	$\operatorname{Re}\{s\} < 0$
$\begin{cases} 1 & t < T_1 \\ 0 & t > T_1 \end{cases}$	$\frac{e^{T_1 s} - e^{-T_1 s}}{s}$	$\forall s$
$e^{-at} u(t)$	$\frac{1}{(s+a)}$	$\operatorname{Re}\{s\} > \operatorname{Re}\{-a\}$
$-e^{-at} u(-t)$	$\frac{1}{(s+a)}$	$\operatorname{Re}\{s\} < \operatorname{Re}\{-a\}$
$\frac{t^{r-1}}{(r-1)!} e^{-at} u(t)$	$\frac{1}{(s+a)^r}$ $r \geq 1$	$\operatorname{Re}\{s\} > \operatorname{Re}\{-a\}$
$-\frac{t^{r-1}}{(r-1)!} e^{-at} u(-t)$	$\frac{1}{(s+a)^r}$ $r \geq 1$	$\operatorname{Re}\{s\} < \operatorname{Re}\{-a\}$
$\frac{1}{\operatorname{Im}\{a\}} e^{-\operatorname{Re}\{a\}t} \sin(\operatorname{Im}\{a\}t) u(t)$ $\operatorname{Im}\{a\} \neq 0$	$\frac{1}{(s+a)(s+a^*)}$ $= \frac{1}{s^2 + 2\operatorname{Re}\{a\}s + a ^2}$	$\operatorname{Re}\{s\} > \operatorname{Re}\{-a\}$
$\frac{-1}{\operatorname{Im}\{a\}} e^{-\operatorname{Re}\{a\}t} \sin(\operatorname{Im}\{a\}t) u(-t)$ $\operatorname{Im}\{a\} \neq 0$	$\frac{1}{(s+a)(s+a^*)}$ $= \frac{1}{s^2 + 2\operatorname{Re}\{a\}s + a ^2}$	$\operatorname{Re}\{s\} < \operatorname{Re}\{-a\}$
$2 A e^{-\operatorname{Re}\{a\}t} \times$ $\cos(\operatorname{Im}\{a\}t - \angle A) u(t)$	$\frac{A}{s+a} + \frac{A^*}{s+a^*}$	$\operatorname{Re}\{s\} > \operatorname{Re}\{-a\}$
$-2 A e^{-\operatorname{Re}\{a\}t} \times$ $\cos(\operatorname{Im}\{a\}t - \angle A) u(-t)$	$\frac{A}{s+a} + \frac{A^*}{s+a^*}$	$\operatorname{Re}\{s\} < \operatorname{Re}\{-a\}$

A few properties – unilateral (one-sided) Laplace transform

Definitions:

$$X(s) = \int_{0^-}^{+\infty} x(t)e^{st} dt \quad x(t) = \frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X(s)e^{-st} ds$$

$$x(t) \xleftrightarrow{ULT} X(s) \quad y(t) \xleftrightarrow{ULT} Y(s)$$

$$\text{Linearity: } ax(t) + by(t) \xleftrightarrow{ULT} aX(s) + bY(s)$$

$$\text{Differentiation: } \frac{dx(t)}{dt} \xleftrightarrow{ULT} s X(s) - x(0^-)$$

$$\frac{d^k x(t)}{dt^k} \xleftrightarrow{ULT} s^k X(s) - s^{k-1} x(0^-) - \dots - s^0 \left. \frac{dx^{k-1}(t)}{dt^{k-1}} \right|_{t=0^-}$$

$$\text{Integration: } \int_{0^-}^t x(\tau)d\tau \xleftrightarrow{ULT} \frac{1}{s} X(s)$$

Properties – Bilateral (two-sided) z-transform

Definitions: $X(z) = \sum_{n=-\infty}^{\infty} x[n]z^{-n}$ $ROC_x : r_i < z < r_o$
$x[n] = \frac{1}{2\pi j} \oint X(z)z^{n-1} dz = \frac{r^n}{2\pi} \int_{\omega=-\pi}^{\pi} X(re^{j\omega})e^{j\omega n} d\omega$ $z \in ROC_x \quad (r=1) \in ROC_x$
Linearity: $ax[n] + by[n] \xleftrightarrow{z.t.} aX(z) + bY(z) \quad ROC_x \cap ROC_y$
Shifting: $x[n-n_0] \xleftrightarrow{z.t.} z^{-n_0} X(z) \quad ROC_x$ unchanged
Conjugate: $x^*[n] \xleftrightarrow{z.t.} X^*(z^*) \quad ROC_x$ unchanged, $z_k \rightarrow z_k^*$
Symmetry: if $x[n]$ real: $X(z) = X^*(z^*)$, $ X(z) = X(z^*) $ if z_k is a zero or a pole then z_k^* is also a zero or a pole
Flipping: $x[-n] \xleftrightarrow{z.t.} X(z^{-1}) \quad 1/ROC_x, z_k \rightarrow 1/z_k, 1/r_o < z < 1/r_i$
Upsampling, expansion, insertion of zeros: $x_{(M)}[n] = x[n/M]$ if n is a multiple of M , else $x_{(M)}[n] = 0$ $x_{(M)}[n] \xleftrightarrow{z.t.} X(z^M)$ where M is a positive integer $ROC_x^{1/M}, z_k \rightarrow z_k^{1/M}, r_i^{1/M} < z < r_o^{1/M}$
Downsampling: $x_p[n] = x[n]$ if n is a multiple of M , else $x_p[n] = 0$ $x_p[n] \xleftrightarrow{z.t.} X_p(z) = \frac{1}{M} \sum_{m=0}^{M-1} X(e^{-jk\frac{2\pi}{M}} z), M$ positive integer ROC_x unchanged, $z_i \rightarrow e^{jk\frac{2\pi}{M}} z_i$
$x_d[n] = x_p[Mn] = x[Mn] \xleftrightarrow{z.t.} X_d(z) = \frac{1}{M} \sum_{m=0}^{M-1} X(e^{-jk\frac{2\pi}{M}} z^{1/M})$ $ROC_x^M, z_k \rightarrow z_k^M, r_i^M < z < r_o^M$
Convolution: $\sum_{k=-\infty}^{\infty} x[k]y[n-k] \xleftrightarrow{z.t.} X(z)Y(z) \quad ROC_x \cap ROC_y$
Modulation: $a^n x[n] \xleftrightarrow{z.t.} X(\frac{z}{a})$ $ a ROC_x, z_k \rightarrow az_k, a r_i < z < a r_o$ $e^{j\omega_0 n} x[n] \xleftrightarrow{z.t.} X(e^{-j\omega_0} z) \quad ROC_x$ unchanged
Accumulation: $\sum_{m=-\infty}^n x[m] \xleftrightarrow{z.t.} \frac{1}{1-z^{-1}} X(z) \quad ROC_x \cap (z > 1)$
Differentiation in freq.: $nx[n] \xleftrightarrow{z.t.} -z \frac{dX(z)}{dz}$ same ROC_x
Initial value theorem: if $x[n] = 0 \quad n < 0 \quad x[0] = \lim_{z \rightarrow \infty} X(z)$
Final value theorem: if $x[n] = 0 \quad n < 0$, and poles of $(z-1)X(z)$ inside unit circle: $\lim_{n \rightarrow \infty} x[n] = \lim_{z \rightarrow 1} (z-1)X(z)$

Table of bilateral (two-sided) z-transforms

Signal $x[n]$	z-transform $X(z)$	ROC
$\delta[n]$	1	$\forall z$
$u[n]$	$1/(1-z^{-1})$	$ z > 1$
$-u[-n-1]$	$1/(1-z^{-1})$	$ z < 1$
$a^n u[n]$	$1/(1-az^{-1})$	$ z > a $
$-a^n u[-n-1]$	$1/(1-az^{-1})$	$ z < a $
$\frac{(n+r-1)!}{n!(r-1)!} a^n u[n]$	$1/(1-az^{-1})^r \quad r \geq 1$	$ z > a $
$\frac{-(n+r-1)!}{n!(r-1)!} a^n u[-n-1]$	$1/(1-az^{-1})^r \quad r \geq 1$	$ z < a $
$\frac{r^n}{\sin(\theta)} \sin(\theta(n+1)) u[n]$ $0 < \theta < \pi$	$\frac{1}{(1-re^{j\theta}z^{-1})(1-re^{-j\theta}z^{-1})}$ $= \frac{1}{1-2r\cos(\theta)z^{-1}+r^2z^{-2}}$	$ z > r$
$-\frac{r^n}{\sin(\theta)} \sin(\theta(n+1)) u[-n-1]$ $0 < \theta < \pi$	$\frac{1}{(1-re^{j\theta}z^{-1})(1-re^{-j\theta}z^{-1})}$ $= \frac{1}{1-2r\cos(\theta)z^{-1}+r^2z^{-2}}$	$ z < r$
$2 A r^n \cos(\theta n + \angle A) u[n]$ $0 \leq \theta \leq \pi$	$\frac{A}{1-re^{j\theta}z^{-1}} + \frac{A^*}{1-re^{-j\theta}z^{-1}}$ $= \frac{2\operatorname{Re}\{A\} - 2r A \cos(\angle A - \theta)z^{-1}}{1-2r\cos(\theta)z^{-1}+r^2z^{-2}}$	$ z > r$
$-2 A r^n \cos(\theta n + \angle A) u[-n-1]$ $0 \leq \theta \leq \pi$	$\frac{A}{1-re^{j\theta}z^{-1}} + \frac{A^*}{1-re^{-j\theta}z^{-1}}$ $= \frac{2\operatorname{Re}\{A\} - 2r A \cos(\angle A - \theta)z^{-1}}{1-2r\cos(\theta)z^{-1}+r^2z^{-2}}$	$ z < r$
$a^n \quad 0 \leq n \leq N-1$ 0 elsewhere	$\frac{1-a^N z^{-N}}{1-az^{-1}}$	$ z > 0$

A few properties – unilateral (one-sided) z transform

Definitions:
$X(z) = \sum_{n=0}^{\infty} x[n]z^{-n}$
$x[n] = \frac{1}{2\pi j} \oint X(z)z^{n-1} dz$
Linearity: $ax[n] + by[n] \xleftrightarrow{u.z.t.} aX(z) + bY(z)$
Shifting:
$x[n-1] \xleftrightarrow{u.z.t.} z^{-1} [X(z) + x[-1]z] = z^{-1}X(z) + x[-1]$
$x[n-k] \xleftrightarrow{u.z.t.} z^{-k} \left[X(z) + \sum_{l=1}^k x[-l]z^l \right] \quad k > 0$
$x[n+1] \xleftrightarrow{u.z.t.} z[X(z) - x[0]] = zX(z) - zx[0]$
$x[n+k] \xleftrightarrow{u.z.t.} z^k \left[X(z) - \sum_{l=0}^{k-1} x[l]z^{-l} \right] \quad k > 0$