

Appendix B

Laplace Transforms and Properties of the Fourier Transform

B.1 LAPLACE TRANSFORMS

Some useful Laplace transforms are given here. A more extensive list can be found in several tables available online.

1. 1	$\frac{1}{s}$
2. t^n	$\frac{n!}{s^{n+1}}$
3. $e^{-\alpha t}$	$\frac{1}{s+\alpha}$
4. $(1 - e^{-\alpha t})$	$\frac{\alpha}{s(s+\alpha)}$
5. $\cos \beta t$	$\frac{s}{s^2 + \beta^2}$
6. $\sin \beta t$	$\frac{\beta}{s^2 + \beta^2}$
7. $\frac{1}{\beta^2} [1 - \cos(\beta t)]$	$\frac{1}{s(s^2 + \beta^2)}$
8. $t - \frac{1}{\beta} (1 - e^{-\beta t})$	$\frac{\beta}{s^2(s+\beta)}$
9. $e^{-\alpha t} - e^{-\gamma t}$	$\frac{\gamma - \alpha}{(s+\alpha)(s+\gamma)}$
10. $t - \frac{1}{\alpha} (1 - e^{-\alpha t})$	$\frac{\alpha}{s^2(s+\alpha)}$
11. $\left(\frac{b\beta - b\alpha + c}{2\beta} \right) e^{-(\alpha - \beta)t} + \left(\frac{b\beta + b\alpha - c}{2\beta} \right) e^{-(\alpha + \beta)t}$	$\frac{bs + c}{s^2 + 2\alpha s + \alpha^2 - \beta^2}$
12. $e^{-\alpha t} t [b + (c - b\alpha)t]$	$\frac{bs + c}{(s + \alpha)^2}$
13. $*e^{-\alpha t} \left(\frac{c - b\alpha}{\beta} \right) \sin \beta t + b \cos \beta t$	$\frac{bs + c}{s^2 + 2\alpha s + \alpha^2 + \beta^2}$
14. $*1 - e^{-\alpha t} \left(\frac{\alpha - b}{\beta} \right) \sin \beta t + \cos \beta t$	$\frac{bs + \alpha^2 + \beta^2}{s(s^2 + 2\alpha s + \alpha^2 + \beta^2)}$
15. $*\frac{\omega_n}{\sqrt{1 - \delta^2}} \left[e^{-\delta \omega_n t} \sin(\omega_n \sqrt{1 - \delta^2} t) \right]$	$\frac{\omega_n^2}{s^2 + 2\delta \omega_n s + \omega_n^2}$
16. $*1 - \frac{e^{-\delta \omega_n t}}{\sqrt{1 - \delta^2}} \sin(\omega_n \sqrt{1 - \delta^2} t + \theta)$ where $\theta = \tan^{-1} \left(\frac{\sqrt{1 - \delta^2}}{\delta} \right)$	$\frac{\omega_n^2}{s(s^2 + 2\delta \omega_n s + \omega_n^2)}$

*Roots are complex.

B.2 PROPERTIES OF THE FOURIER TRANSFORM

The Fourier transform has a number of useful properties. A few of the properties discussed in the book are summarized here.

Linearity:

$$z(t) = ax(t) + by(t) \Rightarrow Z(\omega) = aX(\omega) + bY(\omega)$$

Differentiation:

$$\frac{dx(t)}{dt} \Rightarrow j\omega X(\omega)$$

Integration:

$$\int_{-\infty}^t x(\tau) d\tau \Rightarrow \frac{X(\omega)}{j\omega}$$

Time shift:

$$x(t - \tau) \Rightarrow X(\omega)e^{-j\omega\tau}$$

Time scaling:

$$x(at) \Rightarrow \frac{1}{a} X\left(\frac{\omega}{a}\right)$$

Convolution:

$$\int x(\tau)y(t - \tau)d\tau \Rightarrow X(\omega)Y(\omega)$$

Multiplication:

$$x(t)y(t) \Rightarrow \frac{1}{2\pi} \int X(v)Y(\omega - v)dv$$

where ω and v are frequencies.