

Laplace transform

The bilateral Laplace transform of a function $f(t)$ is the function $F(s)$, defined by:

$$F(s) = \mathcal{L}\{f(t)\} = \int_{-\infty}^{+\infty} e^{-st} f(t) dt.$$

The parameter s is in general complex:

$$s = \sigma + i\omega.$$

Table of common Laplace transform pairs

ID	Function	Time domain $x(t) = \mathcal{L}^{-1}\{X(s)\}$	Frequency domain $X(s) = \mathcal{L}\{x(t)\}$	Region of convergence for <u>causal</u> systems
1	ideal delay	$\delta(t - \tau)$	$e^{-\tau s}$	
1a	<u>unit impulse</u>	$\delta(t)$	1	all s
2	delayed n th power with frequency shift	$\frac{(t - \tau)^n}{n!} e^{-\alpha(t - \tau)} \cdot u(t - \tau)$	$\frac{e^{-\tau s}}{(s + \alpha)^{n+1}}$	$s > 0$
2a	n th power	$\frac{t^n}{n!} \cdot u(t)$	$\frac{1}{s^{n+1}}$	$s > 0$

2a.1	q th power	$\frac{t^q}{\Gamma(q+1)} \cdot u(t)$	$\frac{1}{s^{q+1}}$	$s > 0$
2a.2	<u>unit step</u>	$u(t)$	$\frac{1}{s}$	$s > 0$
2b	delayed unit step	$u(t - \tau)$	$\frac{e^{-\tau s}}{s}$	$s > 0$
2c	ramp	$t \cdot u(t)$	$\frac{1}{s^2}$	$s > 0$
2d	n th power with frequency shift	$\frac{t^n}{n!} e^{-\alpha t} \cdot u(t)$	$\frac{1}{(s + \alpha)^{n+1}}$	$s > -\alpha$
2d.1	<u>exponential decay</u>	$e^{-\alpha t} \cdot u(t)$	$\frac{1}{s + \alpha}$	$s > -\alpha$
3	exponential approach	$(1 - e^{-\alpha t}) \cdot u(t)$	$\frac{\alpha}{s(s + \alpha)}$	$s > 0$
4	<u>sine</u>	$\sin(\omega t) \cdot u(t)$	$\frac{\omega}{s^2 + \omega^2}$	$s > 0$
5	<u>cosine</u>	$\cos(\omega t) \cdot u(t)$	$\frac{s}{s^2 + \omega^2}$	$s > 0$
6	<u>hyperbolic sine</u>	$\sinh(\alpha t) \cdot u(t)$	$\frac{\alpha}{s^2 - \alpha^2}$	$s > \alpha $
7	<u>hyperbolic cosine</u>	$\cosh(\alpha t) \cdot u(t)$	$\frac{s}{s^2 - \alpha^2}$	$s > \alpha $

8	Exponentially-decaying sine wave	$e^{-\alpha t} \sin(\omega t) \cdot u(t)$	$\frac{\omega}{(s + \alpha)^2 + \omega^2}$	$s > -\alpha$
9	Exponentially-decaying cosine wave	$e^{-\alpha t} \cos(\omega t) \cdot u(t)$	$\frac{s + \alpha}{(s + \alpha)^2 + \omega^2}$	$s > -\alpha$
10	n th root	$\sqrt[n]{t} \cdot u(t)$	$s^{-(n+1)/n} \cdot \Gamma\left(1 + \frac{1}{n}\right)$	$s > 0$
11	<u>natural logarithm</u>	$\ln\left(\frac{t}{t_0}\right) \cdot u(t)$	$-\frac{t_0}{s} [\ln(t_0 s) + \gamma]$	$s > 0$
12	<u>Bessel function</u> of the first kind, of order n	$J_n(\omega t) \cdot u(t)$	$\frac{\omega^n (s + \sqrt{s^2 + \omega^2})^{-n}}{\sqrt{s^2 + \omega^2}}$	$s > 0$ ($n > -1$)
13	<u>Modified Bessel function</u> of the first kind, of order n	$I_n(\omega t) \cdot u(t)$	$\frac{\omega^n (s + \sqrt{s^2 - \omega^2})^{-n}}{\sqrt{s^2 - \omega^2}}$	$s > \omega $
14	<u>Bessel function</u> of the second kind, of order 0	$Y_0(\alpha t) \cdot u(t)$		
15	<u>Modified Bessel function</u> of the second kind, of order 0	$K_0(\alpha t) \cdot u(t)$		

16 Error function

$$\operatorname{erf}(t) \cdot u(t)$$

$$\frac{e^{s^2/4} \operatorname{erfc}(s/2)}{s}$$

$$s > 0$$

Explanatory notes:

- $u(t)$ represents the Heaviside step function.
 - $\delta(t)$ represents the Dirac delta function.
 - $\Gamma(z)$ represents the Gamma function.
 - γ is the Euler-Mascheroni constant.
 - t , a real number, typically represents *time*, although it can represent *any* independent dimension.
 - s is the complex angular frequency.
 - α , β , τ , and ω are real numbers.
 - n is an integer.
- A causal system is a system where the impulse response $h(t)$ is zero for all time t prior to $t = 0$. In general, the ROC for causal systems is not the same as the ROC for anticausal systems. See also causality.

Unilateral Z-Transform

Alternatively, in cases where $x[n]$ is defined only for $n \geq 0$, the *single-sided* or *unilateral* Z-transform is defined as

$$X(z) = Z\{x[n]\} = \sum_{n=0}^{\infty} x[n]z^{-n}$$

In signal processing, this definition is used when the signal is causal.

Table of common Z-transform pairs

	Signal, $x[n]$	Z-transform, $X(z)$	ROC
1	$\delta[n]$	1	all z

2	$\delta[n - n_0]$	$\frac{1}{z^{n_0}}$	all z
3	$u[n]$	$\frac{z}{z - 1}$	$ z > 1$
4	$a^n u[n]$	$\frac{1}{1 - az^{-1}}$	$ z > a $
5	$na^n u[n]$	$\frac{az^{-1}}{(1 - az^{-1})^2}$	$ z > a $
6	$-a^n u[-n - 1]$	$\frac{1}{1 - az^{-1}}$	$ z < a $
7	$-na^n u[-n - 1]$	$\frac{az^{-1}}{(1 - az^{-1})^2}$	$ z < a $
8	$\cos(\omega_0 n)u[n]$	$\frac{1 - z^{-1} \cos(\omega_0)}{1 - 2z^{-1} \cos(\omega_0) + z^{-2}}$	$ z > 1$
9	$\sin(\omega_0 n)u[n]$	$\frac{z^{-1} \sin(\omega_0)}{1 - 2z^{-1} \cos(\omega_0) + z^{-2}}$	$ z > 1$
10	$a^n \cos(\omega_0 n)u[n]$	$\frac{1 - az^{-1} \cos(\omega_0)}{1 - 2az^{-1} \cos(\omega_0) + a^2 z^{-2}}$	$ z > a $
11	$a^n \sin(\omega_0 n)u[n]$	$\frac{az^{-1} \sin(\omega_0)}{1 - 2az^{-1} \cos(\omega_0) + a^2 z^{-2}}$	$ z > a $