

## Properties of Laplace transforms

(A) Transformation of derivatives:

$$\mathcal{L}\{f^{(n)}(t)\} = s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - s f^{(n-2)}(0) - f^{(n-1)}(0);$$

in particular,

$$\mathcal{L}\{f'(t)\} = s F(s) - f(0), \quad \mathcal{L}\{f''(t)\} = s^2 F(s) - s f(0) - f'(0).$$

(B) Transformation of integrals:  $\mathcal{L}\left\{\int_0^t f(\tau) d\tau\right\} = \frac{F(s)}{s}$ .

(C) Translation on the  $s$ -axis:  $\mathcal{L}\{e^{at} f(t)\} = F(s - a)$ .

(D) Translation on the  $t$ -axis:  $\mathcal{L}\{u(t - a) f(t - a)\} = e^{-as} F(s)$ .

(E) Definition of convolution:  $(f * g)(t) := \int_0^t f(\tau) g(t - \tau) d\tau$ .

(F) The convolution property:  $\mathcal{L}\{f * g\} = F(s) G(s)$ .

(G) Differentiation of transforms:  $\mathcal{L}\{(-t)^n f(t)\} = F^{(n)}(s)$ .

(H) LT of a periodic function  $f(t)$  of period  $p$ :  $F(s) = \frac{1}{1 - e^{-ps}} \int_0^p e^{-st} f(t) dt$ .

**Table of Laplace transforms**

$f(t)$	$F(s)$
1	$\frac{1}{s} \quad (s > 0)$
$t^n \quad (n > 0, \text{ integer})$	$\frac{n!}{s^{n+1}} \quad (s > 0)$
$t^a \quad (a > -1)$	$\frac{\Gamma(a + 1)}{s^{a+1}} \quad (s > 0)$
$e^{at}$	$\frac{1}{s - a} \quad (s > a)$
$\cos kt$	$\frac{s}{s^2 + k^2} \quad (s > 0)$
$\sin kt$	$\frac{k}{s^2 + k^2} \quad (s > 0)$
$\cosh kt$	$\frac{s}{s^2 - k^2} \quad (s >  k )$
$\sinh kt$	$\frac{k}{s^2 - k^2} \quad (s >  k )$
$u_a(t) = u(t - a) \quad (a \geq 0)$	$\frac{e^{-as}}{s} \quad (s > 0)$
$\delta_a(t) = \delta(t - a) \quad (a \geq 0)$	$e^{-as} \quad (s > 0)$