

Appendix A

TABLE OF GENERAL PROPERTIES OF LAPLACE TRANSFORMS

$$f(s) = \int_0^\infty e^{-st} F(t) dt$$

	$f(s)$	$F(t)$
1.	$a f_1(s) + b f_2(s)$	$a F_1(t) + b F_2(t)$
2.	$f(s/a)$	$a F(at)$
3.	$f(s-a)$	$e^{at} F(t)$
4.	$e^{-as} f(s)$	$\mathcal{U}(t-a) = \begin{cases} F(t-a) & t > a \\ 0 & t < a \end{cases}$
5.	$s f(s) - F(0)$	$F'(t)$
6.	$s^2 f(s) - s F(0) - F'(0)$	$F''(t)$
7.	$s^n f(s) - s^{n-1} F(0) - s^{n-2} F'(0) - \cdots - F^{(n-1)}(0)$	$F^{(n)}(t)$
8.	$f'(s)$	$-t F(t)$
9.	$f''(s)$	$t^2 F(t)$
10.	$f^{(n)}(s)$	$(-1)^n t^n F(t)$
11.	$\frac{f(s)}{s}$	$\int_0^t F(u) du$
12.	$\frac{f(s)}{s^n}$	$\int_0^t \cdots \int_0^t F(u) du^n = \int_0^t \frac{(t-u)^{n-1}}{(n-1)!} F(u) du$
13.	$f(s) g(s)$	$\int_0^t F(u) G(t-u) du$

	$f(s)$	$F(t)$
14.	$\int_s^\infty f(u) du$	$\frac{F(t)}{t}$
15.	$\frac{1}{1 - e^{-sT}} \int_0^T e^{-su} F(u) du$	$F(t) = F(t + T)$
16.	$\frac{f(\sqrt{s})}{s}$	$\frac{1}{\sqrt{\pi t}} \int_0^\infty e^{-u^2/4t} F(u) du$
17.	$\frac{1}{s} f(1/s)$	$\int_0^\infty J_0(2\sqrt{ut}) F(u) du$
18.	$\frac{1}{s^{n+1}} f(1/s)$	$t^{n/2} \int_0^\infty u^{-n/2} J_n(2\sqrt{ut}) F(u) du$
19.	$\frac{f(s + 1/s)}{s^2 + 1}$	$\int_0^t J_0(2\sqrt{u(t-u)}) F(u) du$
20.	$\frac{1}{2\sqrt{\pi}} \int_0^\infty u^{-3/2} e^{-s^2/4u} f(u) du$	$F(t^2)$
21.	$\frac{f(\ln s)}{s \ln s}$	$\int_0^\infty \frac{t^u F(u)}{\Gamma(u+1)} du$
22.	$\frac{P(s)}{Q(s)}$ $P(s) =$ polynomial of degree less than n , $Q(s) = (s - \alpha_1)(s - \alpha_2) \cdots (s - \alpha_n)$ where $\alpha_1, \alpha_2, \dots, \alpha_n$ are all distinct.	$\sum_{k=1}^n \frac{P(\alpha_k)}{Q'(\alpha_k)} e^{\alpha_k t}$

Appendix B

TABLE OF SPECIAL LAPLACE TRANSFORMS

	$f(s)$	$F(t)$
1.	$\frac{1}{s}$	1
2.	$\frac{1}{s^2}$	t
3.	$\frac{1}{s^n}$ $n = 1, 2, 3, \dots$	$\frac{t^{n-1}}{(n-1)!}$, $0! = 1$
4.	$\frac{1}{s^n}$ $n > 0$	$\frac{t^{n-1}}{\Gamma(n)}$
5.	$\frac{1}{s-a}$	e^{at}
6.	$\frac{1}{(s-a)^n}$ $n = 1, 2, 3, \dots$	$\frac{t^{n-1} e^{at}}{(n-1)!}$, $0! = 1$
7.	$\frac{1}{(s-a)^n}$ $n > 0$	$\frac{t^{n-1} e^{at}}{\Gamma(n)}$
8.	$\frac{1}{s^2 + a^2}$	$\frac{\sin at}{a}$
9.	$\frac{s}{s^2 + a^2}$	$\cos at$
10.	$\frac{1}{(s-b)^2 + a^2}$	$\frac{e^{bt} \sin at}{a}$
11.	$\frac{s-b}{(s-b)^2 + a^2}$	$e^{bt} \cos at$
12.	$\frac{1}{s^2 - a^2}$	$\frac{\sinh at}{a}$
13.	$\frac{s}{s^2 - a^2}$	$\cosh at$
14.	$\frac{1}{(s-b)^2 - a^2}$	$\frac{e^{bt} \sinh at}{a}$

	$f(s)$	$F(t)$
15.	$\frac{s - b}{(s - b)^2 - a^2}$	$e^{bt} \cosh at$
16.	$\frac{1}{(s - a)(s - b)}$ $a \neq b$	$\frac{e^{bt} - e^{at}}{b - a}$
17.	$\frac{s}{(s - a)(s - b)}$ $a \neq b$	$\frac{be^{bt} - ae^{at}}{b - a}$
18.	$\frac{1}{(s^2 + a^2)^2}$	$\frac{\sin at - at \cos at}{2a^3}$
19.	$\frac{s}{(s^2 + a^2)^2}$	$\frac{t \sin at}{2a}$
20.	$\frac{s^2}{(s^2 + a^2)^2}$	$\frac{\sin at + at \cos at}{2a}$
21.	$\frac{s^3}{(s^2 + a^2)^2}$	$\cos at - \frac{1}{2}at \sin at$
22.	$\frac{s^2 - a^2}{(s^2 + a^2)^2}$	$t \cos at$
23.	$\frac{1}{(s^2 - a^2)^2}$	$\frac{at \cosh at - \sinh at}{2a^3}$
24.	$\frac{s}{(s^2 - a^2)^2}$	$\frac{t \sinh at}{2a}$
25.	$\frac{s^2}{(s^2 - a^2)^2}$	$\frac{\sinh at + at \cosh at}{2a}$
26.	$\frac{s^3}{(s^2 - a^2)^2}$	$\cosh at + \frac{1}{2}at \sinh at$
27.	$\frac{s^2 + a^2}{(s^2 - a^2)^2}$	$t \cosh at$
28.	$\frac{1}{(s^2 + a^2)^3}$	$\frac{(3 - a^2 t^2) \sin at - 3at \cos at}{8a^5}$
29.	$\frac{s}{(s^2 + a^2)^3}$	$\frac{t \sin at - at^2 \cos at}{8a^3}$
30.	$\frac{s^2}{(s^2 + a^2)^3}$	$\frac{(1 + a^2 t^2) \sin at - at \cos at}{8a^3}$
31.	$\frac{s^3}{(s^2 + a^2)^3}$	$\frac{3t \sin at + at^2 \cos at}{8a}$