

Brief Table of Laplace Transforms

$f(t)$	$F(s) = \mathcal{L}\{f\}(s)$
1	$\frac{1}{s}$
e^{at}	$\frac{1}{s-a}$
$t^n, n = 1, 2, \dots$	$\frac{n!}{s^{n+1}}$
$\sin bt$	$\frac{b}{s^2 + b^2}$
$\cos bt$	$\frac{s}{s^2 + b^2}$
$e^{at}t^n, n = 1, 2, \dots$	$\frac{n!}{(s-a)^{n+1}}$
$e^{at} \sin bt$	$\frac{b}{(s-a)^2 + b^2}$
$e^{at} \cos bt$	$\frac{s-a}{(s-a)^2 + b^2}$
$e^{at}f(t)$	$F(s-a)$
$f'(t)$	$sF(s) - f(0)$
$f''(t)$	$s^2F(s) - sf(0) - f'(0)$
$t^n f(t)$	$(-1)^n \frac{d^n}{ds^n} F(s)$
$(f * g)(t)$	$F(s)G(s)$
For $a \geq 0$,	
$f(t-a)u(t-a)$	$e^{-as}F(s)$
$g(t)u(t-a)$	$e^{-as}\mathcal{L}\{g(t+a)\}(s)$
$\delta(t-a)$	e^{-as}

Theorem 9.

If f has period T and is piecewise continuous on $[0, T]$, then the Laplace transform of one period, $F_T(s)$, is related to the Laplace transform by

$$F(s) = \frac{F_T(s)}{1 - e^{-sT}}.$$

If $\mathbf{A} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ is invertible then $\mathbf{A}^{-1} = \frac{1}{|\mathbf{A}|} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$.

Variation of Parameters.

$$\mathbf{x}_p(t) = \mathbf{X}(t) \int \mathbf{X}^{-1}(t) \mathbf{f}(t) dt$$

$$\mathbf{x}(t) = \mathbf{X}(t) \mathbf{c} + \mathbf{X}(t) \int \mathbf{X}^{-1}(t) \mathbf{f}(t) dt$$

$$\mathbf{x}(t) = \mathbf{X}(t) \mathbf{X}^{-1}(t_0) \mathbf{x}_0 + \mathbf{X}(t) \int_{t_0}^t \mathbf{X}^{-1}(s) \mathbf{f}(s) ds$$

If $\mathbf{X}(t)$ is fundamental matrix for $\mathbf{x}'(t) = \mathbf{A}\mathbf{x}(t)$ then

$$e^{\mathbf{A}t} = \mathbf{X}(t) \mathbf{X}^{-1}(0).$$

For any 2×2 matrix \mathbf{A} , the matrix exponential $e^{\mathbf{A}t}$ can be computed according to the table below.

Eigenvalues of \mathbf{A}	$e^{\mathbf{A}t}$
r_1, r_2 real and distinct	$e^{r_1 t} \frac{1}{r_1 - r_2} (\mathbf{A} - r_2 \mathbf{I}) - e^{r_2 t} \frac{1}{r_1 - r_2} (\mathbf{A} - r_1 \mathbf{I})$
r real repeated twice	$e^{rt} \mathbf{I} + te^{rt} (\mathbf{A} - r \mathbf{I})$
$\alpha \pm i\beta$ complex conjugate pair	$e^{\alpha t} \cos(\beta t) \mathbf{I} + \frac{1}{\beta} e^{\alpha t} \sin(\beta t) (\mathbf{A} - \alpha \mathbf{I})$