

## Pravidla operátorového počtu Laplaceovy transformace<sup>1</sup>

$$\mathcal{L}(f(t)) = \int_0^{\infty} f(t)e^{-pt} dt = F(p)$$

|                              |  |
|------------------------------|--|
| I. linearita                 | $\mathcal{L}(\sum_{k=1}^n c_k f_k(t)) = \sum_{k=1}^n c_k F_k(p)$   |
| II. podobnost                | $\mathcal{L}(f(\lambda t)) = \frac{1}{\lambda} F\left(\frac{p}{\lambda}\right), \lambda > 0$   |
| III. substituce v obrazu     | $\mathcal{L}(e^{at} f(t)) = F(p - a)$  |
| IV. derivace podle parametru | $\frac{\partial f(t, \lambda)}{\partial \lambda} = \frac{\partial F(p, \lambda)}{\partial \lambda},$<br>kde $\mathcal{L}(f(t, \lambda)) = F(p, \lambda)$   |
| V. posunutí                  | $\mathcal{L}(f(t - \tau)\eta(t - \tau)) = e^{-\tau p} F(p)$<br><br>pro každé $\tau > 0$  |
| VI. derivace předmětu        | $\mathcal{L}(f^{(1)}(t)) = pF(p) - f(0_+),$<br><br>$\mathcal{L}(f^{(2)}(t)) = p^2 F(p) - pf(0_+) - f^{(1)}(0_+),$<br><br>$\mathcal{L}(f^{(n)}(t)) =$<br><br>$= p^n F(p) - p^{n-1} f(0_+) - \dots - f^{(n-1)}(0_+)$ |
| VII. derivace obrazu         | $\mathcal{L}(-tf(t)) = F'(p)$  |
| VIII. integrace předmětu     | $\mathcal{L}\left(\int_0^t f(\tau) d\tau\right) = \frac{F(p)}{p}$  |
| IX. integrace obrazu         | $\mathcal{L}\left(\frac{f(t)}{t}\right) = \int_p^{\infty} F(z) dz =$<br><br>$= \lim_{\text{Re } q \rightarrow \infty} \int_p^q F(z) dz$  |

<sup>1</sup>sestavil doc. RNDr. Marek Lampart, Ph.D., 4. listopadu 2020

## Tabulka předmětů a obrazů některých funkcí Laplaceovy transformace

| Předmět                        | Obraz                                       | Oblast konvergence                            |
|--------------------------------|---|---|
| 1                              | $\frac{1}{p}$                               | $\operatorname{Re}(p) > 0$                    |
| $e^{at}$                       | $\frac{1}{p-a}$                             | $\operatorname{Re}(p) > \operatorname{Re}(a)$ |
| $\sin(\omega t)$               | $\frac{\omega}{p^2 + \omega^2}$             | $\operatorname{Re}(p) > 0$                    |
| $\cos(\omega t)$               | $\frac{p}{p^2 + \omega^2}$                  | $\operatorname{Re}(p) > 0$                    |
| $\sinh(\omega t)$              | $\frac{\omega}{p^2 - \omega^2}$             | $\operatorname{Re}(p) >  \omega $             |
| $\cosh(\omega t)$              | $\frac{p}{p^2 - \omega^2}$                  | $\operatorname{Re}(p) >  \omega $             |
| $e^{at} \sin(\omega t)$        | $\frac{\omega}{(p-a)^2 + \omega^2}$         | $\operatorname{Re}(p) > a$                    |
| $e^{at} \cos(\omega t)$        | $\frac{p-a}{(p-a)^2 + \omega^2}$            | $\operatorname{Re}(p) > a$                    |
| $t^n, n \in \mathbb{N}$        | $\frac{n!}{p^{n+1}}$                        | $\operatorname{Re}(p) > 0$                    |
| $t^n e^{at}, n \in \mathbb{N}$ | $\frac{n!}{(p-a)^{n+1}}$                    | $\operatorname{Re}(p) > \operatorname{Re}(a)$ |
| $t \sin(\omega t)$             | $\frac{2p\omega}{(p^2 + \omega^2)^2}$       | $\operatorname{Re}(p) > 0$                    |
| $t \cos(\omega t)$             | $\frac{p^2 - \omega^2}{(p^2 + \omega^2)^2}$ | $\operatorname{Re}(p) > 0$                    |