

formulas for discrete-time LTI signals and systems

| name | formula |
|----------------------------|--|
| area under impulse | $\sum_n \delta(n) = 1$ |
| multiplication by impulse | $f(n) \delta(n) = f(0) \delta(n)$ |
| ... by shifted impulse | $f(n) \delta(n - n_o) = f(n_o) \delta(n - n_o)$ |
| convolution | $f(n) * g(n) = \sum_k f(k) g(n - k)$ |
| ... with an impulse | $f(n) * \delta(n) = f(n)$ |
| ... with a shifted impulse | $f(n) * \delta(n - n_o) = f(n - n_o)$ |
| transfer function | $H(z) = \sum_n h(n) z^{-n}$ |
| frequency response | $H^f(\omega) = \sum_n h(n) e^{-j\omega n}$ |
| ... their connection | $H^f(\omega) = H(e^{j\omega})$ provided unit circle \subset ROC |

formulas for continuous-time LTI signals and systems

| name | formula |
|----------------------------|--|
| area under impulse | $\int \delta(t) dt = 1$ |
| multiplication by impulse | $f(t) \delta(t) = f(0) \delta(t)$ |
| ... by shifted impulse | $f(t) \delta(t - t_o) = f(t_o) \delta(t - t_o)$ |
| convolution | $f(t) * g(t) = \int f(\tau) g(t - \tau) d\tau$ |
| ... with an impulse | $f(t) * \delta(t) = f(t)$ |
| ... with a shifted impulse | $f(t) * \delta(t - t_o) = f(t - t_o)$ |
| transfer function | $H(s) = \int h(t) e^{-st} dt$ |
| frequency response | $H^f(\omega) = \int h(t) e^{-j\omega t} dt$ |
| ... their connection | $H^f(\omega) = H(j\omega)$ provided $j\omega$ -axis \subset ROC |

useful formulas

| name | formula |
|-----------------|--|
| Euler's formula | $e^{j\theta} = \cos(\theta) + j \sin(\theta)$ |
| ... for cosine | $\cos(\theta) = \frac{e^{j\theta} + e^{-j\theta}}{2}$ |
| ... for sine | $\sin(\theta) = \frac{e^{j\theta} - e^{-j\theta}}{2j}$ |
| sinc function | $\text{sinc}(\theta) := \frac{\sin(\pi \theta)}{\pi \theta}$ |

Z-transform transform pairs

| $x(n)$ | $X(z)$ | ROC |
|-----------------------------|---|-------------|
| $x(n)$ | $\sum_n x(n) z^{-n}$ (def.) | |
| $\delta(n)$ | 1 | all z |
| $u(n)$ | $\frac{z}{z-1}$ | $ z > 1$ |
| $a^n u(n)$ | $\frac{z}{z-a}$ | $ z > a $ |
| $-a^n u(-n-1)$ | $\frac{z}{z-a}$ | $ z < a $ |
| $\cos(\omega_o n) u(n)$ | $\frac{z^2 - \cos(\omega_o) z}{z^2 - 2 \cos(\omega_o) z + 1}$ | $ z > 1$ |
| $\sin(\omega_o n) u(n)$ | $\frac{\sin(\omega_o) z}{z^2 - 2 \cos(\omega_o) z + 1}$ | $ z > 1$ |
| $a^n \cos(\omega_o n) u(n)$ | $\frac{z^2 - a \cos(\omega_o) z}{z^2 - 2 a \cos(\omega_o) z + a^2}$ | $ z > a $ |
| $a^n \sin(\omega_o n) u(n)$ | $\frac{a \sin(\omega_o) z}{z^2 - 2 a \cos(\omega_o) z + a^2}$ | $ z > a $ |

Z-transform transform properties

| $x(n)$ | $X(z)$ |
|-------------------|-------------------|
| $a x(n) + b g(n)$ | $a X(z) + b G(z)$ |
| $x(n - n_o)$ | $z^{-n_o} X(z)$ |
| $x(n) * f(n)$ | $X(z) F(z)$ |

selected Laplace transform pairs

| $x(t)$ | $X(s)$ | ROC |
|---------------------------------|---|---------------------|
| $x(t)$ | $\int x(t) e^{-st} dt$ (def.) | |
| $\delta(t)$ | 1 | all s |
| $u(t)$ | $\frac{1}{s}$ | $\text{Re}(s) > 0$ |
| $e^{-at} u(t)$ | $\frac{1}{s+a}$ | $\text{Re}(s) > -a$ |
| $\cos(\omega_o t) u(t)$ | $\frac{s}{s^2 + \omega_o^2}$ | $\text{Re}(s) > 0$ |
| $\sin(\omega_o t) u(t)$ | $\frac{\omega_o}{s^2 + \omega_o^2}$ | $\text{Re}(s) > 0$ |
| $e^{-at} \cos(\omega_o t) u(t)$ | $\frac{s+a}{(s+a)^2 + \omega_o^2}$ | $\text{Re}(s) > -a$ |
| $e^{-at} \sin(\omega_o t) u(t)$ | $\frac{\omega_o}{(s+a)^2 + \omega_o^2}$ | $\text{Re}(s) > -a$ |

Note: a is assumed real.

Laplace transform properties

| $x(t)$ | $X(s)$ |
|--------------------|-------------------|
| $a x(t) + b g(t)$ | $a X(s) + b G(s)$ |
| $x(t) * g(t)$ | $X(s) G(s)$ |
| $\frac{dx(t)}{dt}$ | $s X(s)$ |
| $x(t - t_o)$ | $e^{-s t_o} X(s)$ |

Fourier series

If $x(t)$ is periodic with period T then

$$x(t) = \sum c(k) e^{j k \omega_o t}$$

where

$$\omega_o = \frac{2\pi}{T}$$

and

$$c(k) = \frac{1}{T} \int_{(T)} x(t) e^{-j k \omega_o t} dt$$

selected Fourier transform pairs

| $x(t)$ | $X^f(\omega)$ |
|---|---|
| $x(t)$ | $\int x(t) e^{-j\omega t} dt$ (def.) |
| $\frac{1}{2\pi} \int X^f(\omega) e^{j\omega t} d\omega$ | $X^f(\omega)$ |
| $\delta(t)$ | 1 |
| 1 | $2\pi \delta(\omega)$ |
| $u(t)$ | $\pi \delta(\omega) + \frac{1}{j\omega}$ |
| $e^{j\omega_o t}$ | $2\pi \delta(\omega - \omega_o)$ |
| $\cos(\omega_o t)$ | $\pi \delta(\omega + \omega_o) + \pi \delta(\omega - \omega_o)$ |
| $\sin(\omega_o t)$ | $j\pi \delta(\omega + \omega_o) - j\pi \delta(\omega - \omega_o)$ |
| $\frac{\omega_o}{\pi} \text{sinc}\left(\frac{\omega_o}{\pi} t\right)$ | ideal LPF cut-off frequency ω_o |
| symmetric pulse width T , height 1 | $\frac{2}{\omega} \sin\left(\frac{T}{2} \omega\right)$ |
| impulse train period T , height 1 | impulse train period, height $\omega_o = \frac{2\pi}{T}$ |

Fourier transform properties

| $x(t)$ | $X^f(\omega)$ |
|-------------------------|---|
| $a x(t) + b g(t)$ | $a X^f(\omega) + b G^f(\omega)$ |
| $x(at)$ | $\frac{1}{ a } X\left(\frac{\omega}{a}\right)$ |
| $x(t) * g(t)$ | $X^f(\omega) G^f(\omega)$ |
| $x(t) g(t)$ | $\frac{1}{2\pi} X^f(\omega) * G^f(\omega)$ |
| $x(t - t_o)$ | $e^{-j t_o \omega} X^f(\omega)$ |
| $x(t) e^{j\omega_o t}$ | $X^f(\omega - \omega_o)$ |
| $x(t) \cos(\omega_o t)$ | $0.5 X^f(\omega + \omega_o) + 0.5 X^f(\omega - \omega_o)$ |
| $x(t) \sin(\omega_o t)$ | $j 0.5 X^f(\omega + \omega_o) - j 0.5 X^f(\omega - \omega_o)$ |
| $\frac{dx(t)}{dt}$ | $j \omega X^f(\omega)$ |