

Trigonometric Fourier Series

$$f(t) = a_0 + \sum_{m=1}^{\infty} a_m \cos(m \omega_o t) + \sum_{n=1}^{\infty} b_n \sin(n \omega_o t)$$

$$a_0 = \frac{1}{T_o} \int_{T_o} f(t) dt$$

$$a_m = \frac{2}{T_o} \int_{T_o} f(t) \cos(m \omega_o t) dt$$

$$b_n = \frac{2}{T_o} \int_{T_o} f(t) \sin(n \omega_o t) dt$$

Complex Fourier Series

$$f(t) = \sum_{n=-\infty}^{\infty} D_n \exp(jn \omega_o t)$$

$$D_n = \frac{1}{T_o} \int_{T_o} f(t) \exp(-jn \omega_o t) dt$$

Parseval's Theorem

$$P_f = \frac{1}{T_o} \int_{T_o} f^2(t) dt = D_0^2 + 2 \sum_{n=1}^{\infty} |D_n|^2$$

Some Useful Series

$$\sum_{m=0}^N r^m = \frac{r^{N+1} - 1}{r - 1}, r \neq 1$$

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$$

$$\sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{\pi^4}{90}$$

$$\sum_{n \text{ odd}} \frac{1}{n^2} = \frac{\pi^2}{8}$$

Some Useful Trigonometric Identities

$$\sin(2x) = 2 \sin(x) \cos(x)$$

$$\sin(x \pm y) = \sin(x) \cos(y) \pm \cos(x) \sin(y)$$

$$\cos(x \pm y) = \cos(x)\cos(y) \mp \sin(x)\sin(y)$$

$$\sin x \sin y = \frac{1}{2}(\cos(x - y) - \cos(x + y))$$

$$\cos x \cos y = \frac{1}{2}(\cos(x - y) + \cos(x + y))$$

$$\sin x \cos y = \frac{1}{2}(\sin(x - y) + \sin(x + y))$$

Some Useful Discrete-time Convolutions

$$\delta[k - j] * f[k] = f[k - j]$$

$$\gamma^k u[k] * u[k] = \left[\frac{1 - \gamma^{k+1}}{1 - \gamma} \right] u[k]$$

$$u[k] * u[k] = (k + 1) u[k]$$

$$\gamma_1^k u[k] * \gamma_2^k u[k] = \left[\frac{\gamma_1^{k+1} - \gamma_2^{k+1}}{\gamma_1 - \gamma_2} \right] u[k], \quad \gamma_1 \neq \gamma_2$$

$$\gamma^k u[k] * \gamma^k u[k] = (k + 1) \gamma^k u[k]$$

$$ku[k] * ku[k] = \frac{1}{6} k(k - 1)(k + 1) u[k]$$

Some Useful Fourier Transforms:

Signal	Fourier Transform
$e^{-at}u(t), a > 0$	$\frac{1}{(a + j\omega)}$
$e^{at}u(-t), a > 0$	$\frac{1}{(a - j\omega)}$
$e^{-a t }, a > 0$	$\frac{2a}{(a^2 + \omega^2)}$
$te^{-at}u(t), a > 0$	$\frac{1}{(a + j\omega)^2}$
$t^n e^{-at}u(t), a > 0$	$\frac{n!}{(a + j\omega)^{n+1}}$
$\delta(t)$	1
$\frac{1}{e^{j\omega_0 t}}$	$2\pi\delta(\omega)$ $2\pi\delta(\omega - \omega_0)$
$\cos(\omega_0 t)$	$\pi(\delta(\omega - \omega_0) + \delta(\omega + \omega_0))$
$\sin(\omega_0 t)$	$j\pi(\delta(\omega + \omega_0) - \delta(\omega - \omega_0))$
$u(t)$	$\pi\delta(\omega) + \frac{1}{j\omega}$
$\text{sgn}(t)$	$\frac{2}{j\omega}$
$\cos(\omega_0 t) u(t)$	$0.5\pi(\delta(\omega - \omega_0) + \delta(\omega + \omega_0)) + \frac{j\omega}{\omega_0^2 - \omega^2}$
$\sin(\omega_0 t) u(t)$	$0.5j\pi(\delta(\omega + \omega_0) - \delta(\omega - \omega_0)) + \frac{\omega_0}{\omega_0^2 - \omega^2}$
$e^{-at} \sin(\omega_0 t) u(t)$	$\frac{\omega_0}{(a + j\omega)^2 + \omega_0^2}$
$e^{-at} \cos(\omega_0 t) u(t)$	$\frac{a + j\omega}{(a + j\omega)^2 + \omega_0^2}$
$\text{rect}(t/\tau)$	$\tau \text{sinc}(\omega\tau/2)$
$\frac{W}{\pi} \text{sinc}(Wt)$	$\text{rect}\left(\frac{\omega}{2W}\right)$
$\Delta(t/\tau)$	$\frac{\tau}{2} \text{sinc}^2\left(\frac{\omega\tau}{4}\right)$
$\frac{W}{2\pi} \text{sinc}^2\left(\frac{Wt}{2}\right)$	$\Delta\left(\frac{\omega}{2W}\right)$

Some Useful Fourier Transform Properties:

Signal	Fourier Transform
$f(at)$	$\frac{1}{ a } F\left(\frac{\omega}{a}\right)$
$f(t-t_0)$	$F(\omega) e^{-j\omega t_0}$
$f(t) e^{j\omega_0 t}$	$F(\omega - \omega_0)$
$f_1(t) * f_2(t)$	$F_1(\omega) F_2(\omega)$
$f_1(t)f_2(t)$	$\frac{1}{2\pi} F_1(\omega) * F_2(\omega)$
df/dt	$j\omega F(\omega)$
$(-jt)^n f(t)$	$d^n F(\omega)/d\omega^n$
$F(t)$	$2\pi f(-\omega)$

Parseval's Theorem for Nonperiodic Signals

$$E_f = \int_{-\infty}^{\infty} |f(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |F(\omega)|^2 d\omega$$

Some useful Laplace Transforms

$f(t)$	$F(s)$
$\delta(t)$	1
$u(t)$	$1/s$
$t u(t)$	$1/s^2$
$t^n u(t)$	$n!/s^{n+1}$
$e^{\lambda t} u(t)$	$1/(s-\lambda)$
$t e^{\lambda t} u(t)$	$1/(s-\lambda)^2$
$t^n e^{\lambda t} u(t)$	$n!/(s-\lambda)^{n+1}$
$\cos(bt) u(t)$	$s/(s^2+b^2)$
$\sin(bt) u(t)$	$b/(s^2+b^2)$
$e^{-at} \cos(bt) u(t)$	$\frac{s+a}{(s+a)^2+b^2}$
$e^{-at} \sin(bt) u(t)$	$\frac{b}{(s+a)^2+b^2}$
$r e^{-at} \cos(bt) u(t)$	$\frac{As+B}{s^2+2as+c}$
$r = \sqrt{\frac{A^2 c + B^2 - 2ABa}{c - a^2}}, \theta = \tan^{-1} \frac{Aa - B}{A\sqrt{c - a^2}},$ $b = \sqrt{c - a^2}$	

Some Useful Laplace Transform Properties

operation	$F(s)$
df/dt	$sF(s)-f(0^-)$
d^2f/dt^2	$s^2F(s)-sf(0^-)-f'(0^-)$
$\int_{0^-}^t f(\tau)d\tau$	$F(s)/s$
$\int_{-\infty}^t f(\tau)d\tau$	$\frac{F(s)}{s} + \frac{\int_{-\infty}^{0^-} f(\tau)d\tau}{s}$
$f(t-t_0)u(t-t_0)$	$F(s)e^{-st_0}$
$f(t)e^{s_0t}$	$F(s-s_0)$
$-tf(t)$	$dF(s)/ds$
$f(at), a > 0$	$\frac{1}{a}F\left(\frac{s}{a}\right)$
$f_1(t)*f_2(t)$	$F_1(s)F_2(s)$
$f_1(t)f_2(t)$	$\frac{1}{2\pi j}F_1(s)*F_2(s)$
$f(0^+)$	$\lim_{s \rightarrow \infty} sF(s), n > m$
$f(\infty)$	$\lim_{s \rightarrow 0} sF(s)$

Some Useful Z-transforms

$f[k]$	$F[z]$
$\delta[k-j]$	z^{-j}
$u[k]$	$\frac{z}{(z-1)}$
$ku[k]$	$\frac{z}{(z-1)^2}$
$k^2 u[k]$	$\frac{z(z+1)}{(z-1)^3}$
$k^3 u[k]$	$\frac{z(z^2+4z+1)}{(z-1)^4}$
$\gamma^{k-1}u[k-1]$	$\frac{1}{(z-\gamma)}$
$\gamma^k u[k]$	$\frac{z}{(z-\gamma)}$
$k \gamma^k u[k]$	$\frac{\gamma z}{(z-\gamma)^2}$
$k^2 \gamma^k u[k]$	$\frac{\gamma z(z+\gamma)}{(z-\gamma)^3}$
$\frac{k(k-1)(k-2)\cdots(k-m+1)}{\gamma^m m!} \gamma^k u[k]$	$\frac{z}{(z-\gamma)^{m+1}}$
$ \gamma ^k \cos(\beta k)u[k]$	$\frac{z(z- \gamma \cos\beta)}{z^2-(2 \gamma \cos\beta)z+ \gamma ^2}$
$ \gamma ^k \sin(\beta k)u[k]$	$\frac{z \gamma \sin\beta}{z^2-(2 \gamma \cos\beta)z+ \gamma ^2}$

Some Useful Z-transform Properties

$f[k]$	$F[z]$
$f[k-m]u[k-m]$	$\frac{F[z]}{z^m}$
$f[k-m]u[k]$	$\frac{F[z]}{z^m} + \sum_{k=1}^m \frac{f[-k]z^k}{z^m}$
$f[k-1]u[k]$	$\frac{F[z]}{z} + f[-1]$
$f[k-2]u[k]$	$\frac{F[z]}{z^2} + \frac{f[-1]}{z} + f[-2]$
$f[k-3]u[k]$	$\frac{F[z]}{z^3} + \frac{f[-1]}{z^2} + \frac{f[-2]}{z} + f[-3]$
$f[k+m]u[k]$	$z^m F[z] - z^m \sum_{k=1}^{m-1} f[k]z^{-k}$
$f[k+1]u[k]$	$zF[z] - zf[0]$
$f[k+2]u[k]$	$z^2 F[z] - z^2 f[0] - zf[1]$
$f[k+3]u[k]$	$z^3 F[z] - z^3 f[0] - z^2 f[1] - zf[2]$
$\gamma^k f[k]u[k]$	$F(z/\gamma)$
$f_1[k]*f_2[k]$	$F_1[z]F_2[z]$
$kf[k]u[k]$	$-z(dF/dz)$