

A List of Laplace and Inverse Laplace Transforms Related to Fractional Order Calculus

YangQuan Chen[†], Ivo Petras[‡] and Blas Vinagre^{*}

[†]Electrical and Computer Engineering

Utah State University

4160 Old Main Hill, Logan, UT84322-4160, USA

[‡] Dept. of Informatics and Process Control

Faculty of BERG, Technical University of Kosice

B. Nemcovej 3, 042 00 Kosice, Slovak Republic

^{*}Dept. of Electronic and Electromechanical Engineering

Industrial Engineering School, University of Extremadura

Avda. De Elvas s/n, 06071-Badajoz, Spain

Emails: yqchen@ieee.org, petras@tuke.sk, bvinagre@unex.es

November 30, 2001

The following collection is based on [1, 2, 3].

1 Some special function of the Mittag-Leffler type

A two parameters function of the Mittag-Leffler type is defined by the series expansion

$$E_{\alpha,\beta}(z) = \sum_{j=0}^{\infty} \frac{z^j}{\Gamma(\alpha k + \beta)}, \quad (\alpha > 0, \beta > 0),$$

and $E_{\alpha,\beta}^{(k)}(z)$ is its k -th derivative, and

$$\varepsilon_k(t, \lambda; \alpha, \beta) = t^{\alpha k + \beta - 1} E_{\alpha,\beta}^{(k)}(\lambda t^\alpha)$$

is the function introduced by Podlubny in [3] for solving of the fractional differential equations.

References

- [1] A. D. Polyanikas, *The handbook of formulas and tables for signal processing*, The Electrical Engineering Handbook Series. CRC Press LLC and IEEE Press, New York, 1999.
- [2] P. A. McCollum and B. F. Brown, *Laplace Transform Tables and Theorems*, Holt Rinehart and Winston, New York, 1965.
- [3] I. Podlubny, *Fractional differential equations*, Academic Press, San Diego, 1999.

$F(s)$	$f(t)$
$\frac{1}{\sqrt{s}}$	$\frac{1}{\sqrt{\pi t}}$
$\frac{1}{s\sqrt{s}}$	$2\sqrt{\frac{t}{\pi}}$
$\frac{1}{s^n\sqrt{s}}, (n = 1, 2, \dots)$	$\frac{2^n t^{n-(1/2)}}{1 \cdot 3 \cdot 5 \cdots (2n-1)\sqrt{\pi}}$
$\frac{s}{(s-a)^{\frac{3}{2}}}$	$\frac{1}{\sqrt{\pi t}} e^{at} (1 + 2at)$
$\sqrt{s-a} - \sqrt{s-b}$	$\frac{1}{2\sqrt{\pi t^3}} (e^{bt} - e^{at})$
$\frac{1}{\sqrt{s+a}}$	$\frac{1}{\sqrt{\pi t}} - ae^{a^2 t} \operatorname{erfc}(a\sqrt{t})$
$\frac{\sqrt{s}}{s-a^2}$	$\frac{1}{\sqrt{\pi t}} + ae^{a^2 t} \operatorname{erf}(a\sqrt{t})$
$\frac{\sqrt{s}}{s+a^2}$	$\frac{1}{\sqrt{\pi t}} - \frac{2a}{\sqrt{\pi}} e^{-a^2 t} \int_0^{a\sqrt{t}} e^{\tau^2} d\tau$
$\frac{1}{\sqrt{s}(s-a^2)}$	$\frac{1}{a} e^{a^2 t} \operatorname{erf}(a\sqrt{t})$
$\frac{1}{\sqrt{s}(s+a^2)}$	$\frac{2}{a\sqrt{\pi}} e^{-a^2 t} \int_0^{a\sqrt{t}} e^{\tau^2} d\tau$
$\frac{b^2-a^2}{(s-a^2)(\sqrt{s}+b)}$	$e^{a^2 t} [b - a\operatorname{erf}(a\sqrt{t})] - b e^{b^2 t} \operatorname{erfc}(b\sqrt{t})$
$\frac{1}{\sqrt{s}(\sqrt{s}+a)}$	$e^{a^2 t} \operatorname{erfc}(a\sqrt{t})$
$\frac{1}{\sqrt{s+b}(s+a)}$	$\frac{1}{\sqrt{b-a}} e^{-at} \operatorname{erf}(\sqrt{b-a}\sqrt{t})$
$\frac{b^2-a^2}{\sqrt{s}(s-a^2)(\sqrt{s}+b)}$	$e^{a^2 t} [\frac{b}{a} \operatorname{erf}(a\sqrt{t}) - 1] + e^{b^2 t} \operatorname{erfc}(b\sqrt{t})$
$\frac{(1-s)^n}{s^{n+(1/2)}}$	$\frac{n!}{(2n)! \sqrt{\pi t}} H_{2n}(\sqrt{t})$ where $H_n(x) = e^{x^2} \frac{d^n}{dx^n} (e^{-x^2})$, Hermite polynomial.
$\frac{(1-s)^n}{s^{n+(3/2)}}$	$-\frac{n!}{(2n+1)! \sqrt{\pi}} H_{2n+1}(\sqrt{t})$
$\frac{\sqrt{s+2a}-\sqrt{s}}{\sqrt{s}}$	$ae^{-at} [I_1(at) + I_0(at)]$ where $I_n(x) = j^{-n} J_n(jt)$ and J_n is Bessel's function of the first kind.
$\frac{1}{\sqrt{s+a}\sqrt{s+b}}$	$e^{-\frac{1}{2}(a+b)t} I_0(\frac{a-b}{2}t)$
$\frac{\Gamma(k)}{(s+a)^k (s+b)^k}, (k \geq 0)$	$\sqrt{\pi} (\frac{t}{a-b})^{k-(1/2)} e^{-\frac{1}{2}(a+b)t} I_{k-(1/2)}(\frac{a-b}{2}t)$
$\frac{1}{(s+a)^{1/2}(s+b)^{3/2}}$	$te^{-\frac{1}{2}(a+b)t} [I_0(\frac{a-b}{2}t) + I_1(\frac{a-b}{2}t)]$
$\frac{\sqrt{s+2a}-\sqrt{s}}{\sqrt{s+2a}+\sqrt{s}}$	$\frac{1}{t} e^{-at} I_1(at)$
$\frac{(a-b)^k}{(\sqrt{s+a}+\sqrt{s+b})^{2k}}, (k > 0)$	$\frac{k}{t} e^{-\frac{1}{2}(a+b)t} I_k(\frac{a-b}{2}t)$
$\frac{1}{\sqrt{s}\sqrt{s+a}(\sqrt{s+a}+\sqrt{s})^{2\nu}}, (k > 0)$	$\frac{1}{a^\nu} e^{-\frac{1}{2}at} I_\nu(\frac{a}{2}t)$
$\frac{1}{\sqrt{s^2+a^2}}$	$J_0(at)$
$\frac{1}{\sqrt{s^2-a^2}}$	$I_0(at)$, modified Bessel function of the first kind, zeroth order.
$\frac{(\sqrt{s^2+a^2}-s)^\nu}{\sqrt{s^2+a^2}}, (\nu > -1)$	$a^\nu J_\nu(at)$
$\frac{1}{(\sqrt{s^2+a^2})^k}, (k > 0)$	$\frac{\sqrt{\pi}}{\Gamma(k)} (\frac{t}{2a})^{k-(1/2)} J_{k-(1/2)}(at)$
$(\sqrt{s^2+a^2}-s)^k, (k > 0)$	$\frac{ka^k}{t} J_k(at)$
$\frac{(\sqrt{s^2-a^2+s})^\nu}{\sqrt{s^2-a^2}}, (\nu > -1)$	$a^\nu I_\nu(at)$
$\frac{1}{(s^2-a^2)^k}, (k > 0)$	$\frac{\sqrt{\pi}}{\Gamma(k)} (\frac{t}{2a})^{k-(1/2)} I_{k-(1/2)}(at)$
$\frac{1}{s\sqrt{s+1}}$	$\operatorname{erf}(\sqrt{t})$ ($\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-\tau^2} d\tau = 1 - \operatorname{erfc}(x)$)
$\frac{1}{s+\sqrt{s^2+a^2}}$	$\frac{J_1(at)}{at}$
$\frac{1}{(s+\sqrt{s^2+a^2})^N}, N \text{ positive integers}$	$\frac{NJ_N(at)}{a^N t}$
$\frac{1}{\sqrt{s^2+a^2}(s+\sqrt{s^2+a^2})}$	$\frac{J_1(at)}{a}$
$\frac{1}{\sqrt{s^2+a^2}(s+\sqrt{s^2+a^2})^N}$	$\frac{J_N(at)}{a^N}$

Table 1: A List of Laplace and Inverse Laplace Transforms Related to Fractional Order Calculus

$F(s)$	$f(t)$
$\frac{k}{s^2+k^2} \coth \frac{\pi s}{2k}$	$ \sin kt $
$\frac{1}{s} e^{-k/s}$	$J_0(2\sqrt{kt})$
$\frac{1}{\sqrt{s}} e^{-k/s}$	$\frac{1}{\sqrt{\pi t}} \cos 2\sqrt{kt}$
$\frac{1}{\sqrt{s}} e^{k/s}$	$\frac{1}{\sqrt{\pi t}} \cosh 2\sqrt{kt}$
$\frac{1}{s\sqrt{s}} e^{-k/s}$	$\frac{1}{\sqrt{\pi k}} \sin 2\sqrt{kt}$
$\frac{1}{s\sqrt{s}} e^{k/s}$	$\frac{1}{\sqrt{\pi k}} \sinh 2\sqrt{kt}$
$\frac{1}{s^\nu} e^{-k/s}, (\nu > 0)$	$(\frac{t}{k})^{(\nu-1)/2} J_{\nu-1}(2\sqrt{kt})$
$\frac{1}{s^\nu} e^{k/s}, (\nu > 0)$	$(\frac{t}{k})^{(\nu-1)/2} I_{\nu-1}(2\sqrt{kt})$
$e^{-k\sqrt{s}}, (k > 0)$	$\frac{k}{2\sqrt{\pi t^3}} e^{-\frac{k^2}{4t}}$
$\frac{1}{s} e^{-k\sqrt{s}}, (k \geq 0)$	$\operatorname{erfc}(\frac{k}{2\sqrt{t}})$
$\frac{1}{\sqrt{s}} e^{-k\sqrt{s}}, (k \geq 0)$	$\frac{1}{\sqrt{\pi t}} e^{-\frac{k^2}{4t}}$
$\frac{1}{s\sqrt{s}} e^{-k\sqrt{s}}, (k \geq 0)$	$2\sqrt{\frac{t}{\pi}} e^{-\frac{k^2}{4t}} - \operatorname{kerfc}(\frac{k}{2\sqrt{t}})$
$\frac{ae^{-k\sqrt{s}}}{s(a+\sqrt{s})}, (k \geq 0)$	$-e^{ak} e^{a^2 t} \operatorname{erfc}(a\sqrt{t} + \frac{k}{2\sqrt{t}}) + \operatorname{erfc}(\frac{k}{2\sqrt{t}})$
$\frac{e^{-k\sqrt{s}}}{\sqrt{s}(a+\sqrt{s})}, (k \geq 0)$	$e^{ak} e^{a^2 t} \operatorname{erfc}(a\sqrt{t} + \frac{k}{2\sqrt{t}})$
$\log \frac{s-a}{s-b}$	$\frac{1}{t} (e^{bt} - e^{at})$
$\log \frac{s^2+a^2}{s^2}$	$\frac{2}{t} (1 - \cos at)$
$\log \frac{s^2-a^2}{s^2}$	$\frac{2}{t} (1 - \cosh at)$
$\arctan \frac{k}{s}$	$\frac{1}{t} \sin kt$

Table 2: A List of Laplace and Inverse Laplace Transforms Related to Fractional Order Calculus (Continued)

$F(s)$	$f(t)$
$\frac{s^{\alpha-1}}{s^\alpha \mp \lambda}, \Re(s) > \lambda ^{1/\alpha}$	$E_{\alpha,1}(\pm \lambda t^\alpha)$
$\frac{k! s^{\alpha-\beta}}{(s^\alpha \mp \lambda)^{k+1}}, \Re(s) > \lambda ^{1/\alpha}$	$\varepsilon_k(t, \pm \lambda; \alpha, \beta)$
$\frac{k!}{(\sqrt{s} \mp \lambda)^{k+1}}, \Re(s) > \lambda^2$	$t^{\frac{k-1}{2}} E_{\frac{1}{2}, \frac{1}{2}}^{(k)}(\pm \lambda \sqrt{t})$
$\frac{1}{s^\alpha}$	$\frac{t^{\alpha-1}}{\Gamma(\alpha)}$

Table 3: A List of Laplace and Inverse Laplace Transforms Related to Fractional Order Calculus (Mittag-Leffler function type)