

Relationship Between the Laplace and Fourier Transforms

$$X(s) = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

Recall the definition of the Laplace transform in (7.2). Consider now the special case of (7.2) where $s = j\omega$ and ω is real (i.e., $\text{Re}(s) = 0$). In this case, (7.2) becomes

$$\begin{aligned} X(j\omega) &= \left[\int_{-\infty}^{\infty} x(t) e^{-st} dt \right] \bigg|_{s=j\omega} && \leftarrow \text{from definition of LT} \\ &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt && \leftarrow \text{substitute } j\omega \text{ for } s \\ &= \mathcal{F}x(\omega). && \leftarrow \text{from definition of FT} \end{aligned}$$

Thus, the Fourier transform is simply the Laplace transform evaluated at $s = j\omega$, assuming that this quantity is well defined (i.e., converges). In other words,

$$X(j\omega) = \mathcal{F}x(\omega). \quad (7.4)$$

Incidentally, it is due to the preceding relationship that the Fourier transform of x is sometimes written as $X(j\omega)$. When this notation is used, the function X actually corresponds to the Laplace transform of x rather than its Fourier transform (i.e., the expression $X(j\omega)$ corresponds to the Laplace transform evaluated at points on the imaginary axis).