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In[22]:= Integrate[E^(-Abs[x+y]/u), {x, -w, w},
Assumptions -> Element[w, Reals] && Element[y, Reals] && w > 0]
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$$\text{Out[22]} = \begin{cases} e^{-\frac{w}{u}-\frac{y}{u}} \left(-1 + e^{\frac{2w}{u}} \right) u & w - y < 0 \text{ \&\& } w > 0 \text{ \&\& } w + y > 0 \\ -e^{-\frac{w}{u}-\frac{y}{u}} \left(1 + e^{\frac{2y}{u}} - 2 e^{\frac{w}{u}+\frac{y}{u}} \right) u & w - y > 0 \text{ \&\& } w > 0 \text{ \&\& } w + y > 0 \\ e^{-\frac{w}{u}-\frac{y}{u}} \left(-1 + e^{\frac{w}{u}+\frac{y}{u}} \right) u & w - y = 0 \text{ \&\& } w > 0 \text{ \&\& } w + y > 0 \\ 2 e^{\frac{y}{u}} u \sinh\left[\frac{w}{u}\right] & \text{True} \end{cases}$$

$$\text{In[23]}: \mathbf{f[_y, _u, _w]} := \begin{cases} e^{-\frac{w}{u}-\frac{y}{u}} \left(-1 + e^{\frac{2w}{u}} \right) u & w - y < 0 \text{ \&\& } w > 0 \text{ \&\& } w + y > 0 \\ -e^{-\frac{w}{u}-\frac{y}{u}} \left(1 + e^{\frac{2y}{u}} - 2 e^{\frac{w}{u}+\frac{y}{u}} \right) u & w - y > 0 \text{ \&\& } w > 0 \text{ \&\& } w + y > 0 \\ e^{-\frac{w}{u}-\frac{y}{u}} \left(-1 + e^{\frac{w}{u}+\frac{y}{u}} \right) u & w - y = 0 \text{ \&\& } w > 0 \text{ \&\& } w + y > 0 \\ 2 e^{\frac{y}{u}} u \sinh\left[\frac{w}{u}\right] & \text{True} \end{cases}$$

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In[26]:= LogPlot[f[x, 10, 1], {x, 0, 100}]
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