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existence of Laplace transform

 ${\bf Canonical\ name} \quad {\bf Existence Of Laplace Transform}$

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Theorem 1. For every measurable function $f:[0,\infty)\to\mathbb{C}$, if there exists a real number t_0 such that

 $\int_0^\infty e^{-st_0} |f(s)| \, ds$

converges, then the Laplace transform $\mathcal{L}(f)$ is a well-defined function from $\{t \in \mathbb{C} \mid \Re t > t_0\}$ to \mathbb{C} . Furthermore, the Laplace transform function is analytic.