

Laplace transform of power function

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Related topic EvaluatingTheGammaFunctionAt12

In the defining http://planetmath.org/ImproperIntegralintegral

$$\mathcal{L}\left\{t^{r}\right\} = \int_{0}^{\infty} e^{-st} t^{r} dt$$

of the Laplace transform of the power function $t \mapsto t^r$, we make the http://planetmath.org/Subsu := st:

$$\mathcal{L}\left\{t^{r}\right\} = \int_{0}^{\infty} e^{-u} \left(\frac{u}{s}\right)^{r} \frac{du}{s} = \frac{1}{s^{n+1}} \int_{0}^{\infty} e^{-u} u^{r+1-1} du$$

Here we have assumed that r > -1 and s > 0. According to the definition of the gamma function, the last integral is equal to $\Gamma(r+1)$. Thus we obtain

$$\mathcal{L}\left\{t^{r}\right\} = \frac{\Gamma(r+1)}{s^{r+1}}.\tag{1}$$

The special case $r = -\frac{1}{2}$ gives the result

$$\mathcal{L}\left\{\frac{1}{\sqrt{t}}\right\} = \sqrt{\frac{\pi}{s}}.\tag{2}$$