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Laplace transform of logarithm

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Theorem. The Laplace transform of the natural logarithm function is

$$\mathcal{L}\{\ln t\} = \frac{\Gamma'(1) - \ln s}{s}$$

where Γ is Euler's gamma function.

Proof. We use the <http://planetmath.org/LaplaceTransformOfPowerFunctionLaplace> transform of the power function

$$\int_0^\infty e^{-st} t^a dt = \frac{\Gamma(a+1)}{s^{a+1}}$$

by differentiating it with respect to the parametre a :

$$\int_0^\infty e^{-st} t^a \ln t dt = \frac{\Gamma'(a+1)s^{a+1} - \Gamma(a+1)s^{a+1} \ln s}{(s^{a+1})^2} = \frac{\Gamma'(a+1) - \Gamma(a+1) \ln s}{s^{a+1}}$$

Setting here $a = 0$, we obtain

$$\mathcal{L}\{\ln t\} = \int_0^\infty e^{-st} \ln t dt = \frac{\Gamma'(1) - 1 \cdot \ln s}{s},$$

Q.E.D.

Note. The number $\Gamma'(1)$ is equal the of the <http://planetmath.org/EulersConstantEuler-Mascheroni> constant, as is seen in the entry digamma and polygamma functions.