$$I_{96} = \int ue^{au} du$$
Integrate by parts
$$\begin{cases} (u)' = 1 \\ e^{au} = \left(\frac{e^{au}}{a}\right)' \end{cases}$$

$$= (u)\left(\frac{e^{au}}{a}\right) - \int (1)\left(\frac{e^{au}}{a}\right) du$$

$$= \frac{1}{a}ue^{au} - \frac{1}{a}\int e^{au} du$$

$$= \frac{1}{a}ue^{au} - \frac{1}{a^2}e^{au} + C$$

$$= \left(\frac{1}{a}u - \frac{1}{a^2}\right)e^{au} + C$$
Simplify
$$= \frac{1}{a^2}(au - 1)e^{au} + C$$

$$\int ue^{au} du = \frac{1}{a^2}(au-1)e^{au} + C$$