

- Let us find the Laplace Transform of t^n , where $n \geq 0$ is a real number (most commonly a non-negative integer).
- The Laplace Transform of a function $f(t)$ is defined by:
 - $L\{f(t)\} = \int_0^\infty e^{-st} f(t) dt$ ----- [1]
 - For $f(t) = t^n$, we get ----- [2]
 - $L\{t^n\} = \int_0^\infty e^{-st} f(t) dt$ (Laplace integral)-----[3]
 - Use the substitution to match the Gamma integral:
 - $\Gamma(z) = \int_0^\infty t^{z-1} e^{-t} dt$ -----[4]
 - Let $u = st \Rightarrow t = \frac{u}{s}, dt = \frac{du}{s}$ -----[5]
 - Substitute equations [5] into the Laplace integral [3]:
 - $L\{t^n\} = \int_0^\infty e^{-st} t^n dt = \int_0^\infty e^{-u} \left(\frac{u}{s}\right)^n \frac{du}{s}$ -----[6] or
 - $= \frac{1}{s^{n+1}} \int_0^\infty u^n e^{-u} du = \frac{1}{s^{n+1}} \Gamma(n+1)$ -----[7] (from equation [4])
 - Use the identity
 - $\Gamma(n+1) = n!$ -----[8] for integers. So for integer n :
 - $L\{t^n\} = \frac{n!}{s^{n+1}}$ (Final answer)
- By using Mathematica:

In[3]:= **LaplaceTransform[t^n, t, s]**

Out[3]= $s^{-1-n} \text{Gamma}[1 + n]$