

1. Prove $\mathcal{L}[t^n] = \frac{\Gamma(n+1)}{s^{n+1}}$ if $n > -1, s > 0$

if $\Gamma(n)$ is defined as $\Gamma(n) = \int_0^{\infty} x^{n-1} e^{-x} dx$

$$\mathcal{L}[t^n] = \int_0^{\infty} e^{-st} t^n dt$$

$$\text{Let } st = x \quad (s > 0)$$

$$\text{then } \mathcal{L}[t^n] = \int_0^{\infty} e^{-x} \left(\frac{x}{s}\right)^n d\left(\frac{x}{s}\right)$$

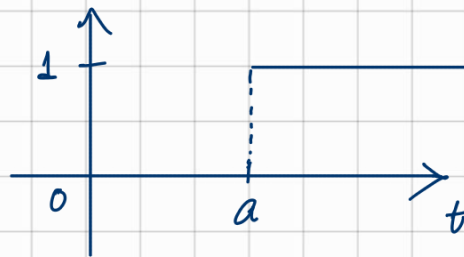
$$= \frac{1}{s^{n+1}} \int_0^{\infty} e^{-x} x^{(n+1)-1} dx$$

$$= \frac{\Gamma(n+1)}{s^{n+1}}$$

2. What is the Laplace Transform of the Heavyside Step Function?

The Heavyside or Unit Step Function is defined as -

$$f(t) = \begin{cases} 0 & \text{for } t < a; \\ 1 & \text{for } t \geq a \end{cases}$$



The Laplace Transform of the Heavyside function is,

$$\begin{aligned} \mathcal{L}[f(t)] &= \int_0^{\infty} f(t) e^{-st} dt \\ &= \int_a^{\infty} 1 \cdot e^{-st} dt \\ &= \frac{e^{-at}}{s} \end{aligned}$$

3: Find the Laplace Transform of the Dirac Delta Function.

The Dirac Delta Function is defined as -

$$\delta(t-a) = \begin{cases} \infty & \text{for } t=a \\ 0 & \text{for } t \neq a. \end{cases}$$

The Dirac Delta Function follows the property -

$$\int_{-\infty}^{+\infty} f(t) \delta(t-a) dt = f(a).$$

Thus, the Laplace transform of the Dirac Delta Function $\delta(t-a)$ for $a > 0$ is -

$$\begin{aligned} \mathcal{L}[\delta(t-a)] &= \int_0^{\infty} \delta(t-a) e^{-st} dt \\ &= e^{-as}. \end{aligned}$$