

$$\text{Laplace transform } L\{f(t)\} = F(s) = \int_0^\infty e^{-st} f(t) dt$$

$$\Gamma(p) = \int_0^\infty x^{p-1} e^{-x} dx$$

$$\text{Verify that } L\{t^n e^{at}\} = \frac{\Gamma(n+1)}{(s-a)^{n+1}}, s > a$$

$$L\{t^n e^{at}\} = \int_0^\infty e^{-(s-a)t} t^n dt \stackrel{bt=x}{=} \frac{1}{b^{n+1}} \int_0^{\infty} x^n e^{-x} dx = \frac{\Gamma(n+1)}{(s-a)^{n+1}}, s > a$$