

$$\mathcal{L}\{f'(t)\}(s) = \int_0^{\infty} e^{-st} f'(t) dt = uv \Big|_0^{\infty} - \int_0^{\infty} v du$$

$$u = e^{-st} \quad dv = f'(t) dt$$

$$du = -s e^{-st} dt \quad v = f(t)$$

$$= e^{-st} f(t) \Big|_0^{\infty} + \int_0^{\infty} f(t) s e^{-st} dt$$

$$= e^{-st} f(t) \Big|_0^{\infty} + s \int_0^{\infty} e^{-st} f(t) dt$$

$$\mathcal{L}\{f'(t)\}(s) = e^{-st} f(t) \Big|_0^{\infty} + s \mathcal{L}\{f(t)\}(s)$$

$$= \lim_{t \rightarrow \infty} e^{-st} f(t) - e^{-s \cdot 0} f(0) + s \mathcal{L}\{f(t)\}(s)$$

assume this limit is zero for $s > 0$, this means f is not exponentially (or faster) increasing.

Under this assumption

$$\mathcal{L}\{f'(t)\}(s) = -f(0) + s \mathcal{L}\{f(t)\}(s)$$

already know

$$\mathcal{L}\{1\}(s) = \frac{1}{s}$$

also know $f(t) = t$ then $f'(t) = 1$
plug in

$$\mathcal{L}\{1\}(s) = -0 + s \mathcal{L}\{t\}(s)$$

Solve for $\mathcal{L}\{t\}(s)$

$$\mathcal{L}\{t\}(s) = \frac{\mathcal{L}\{1\}(s)}{s} = \frac{1/s}{s} = \frac{1}{s^2}$$

Try again. set $f(t) = t^2$ $f'(t) = 2t$

$$\mathcal{L}\{f'(t)\}(s) = -f(0) + s\mathcal{L}\{f(t)\}(s)$$

$$\mathcal{L}\{2t\}(s) = -0^2 + s\mathcal{L}\{t^2\}(s)$$

$$2\mathcal{L}\{t\}(s) = s\mathcal{L}\{t^2\}(s)$$

$$\mathcal{L}\{t^2\}(s) = \frac{2\mathcal{L}\{t\}(s)}{s} = \frac{2(1/s^2)}{s} = \frac{2}{s^3}$$

Try again. set $f(t) = t^n$ $f'(t) = nt^{n-1}$

$$\mathcal{L}\{f'(t)\}(s) = -f(0) + s\mathcal{L}\{f(t)\}(s)$$

$$n\mathcal{L}\{t^{n-1}\}(s) = -0^n + s\mathcal{L}\{t^n\}(s)$$

Solve

$$\mathcal{L}\{t^n\}(s) = \frac{n\mathcal{L}\{t^{n-1}\}(s)}{s} \quad (\text{after induction}) = \frac{n!}{s^{n+1}}$$

Use Laplace transform to transform a diff. eqn.

$$y'' + 2y' - 3y = 0$$

$$\mathcal{L}\{y'' + 2y' - 3y\}(s) = \mathcal{L}\{0\}(s) = 0$$

$$s^2(-y(0)) + s\mathcal{L}\{y\}(s) - 3\mathcal{L}\{y\}(s)$$

next time

$$\mathcal{L}\{f'(t)\}(s) = -f(0) + s\mathcal{L}\{f(t)\}(s)$$