

Theorem: Suppose $f(t)$ is continuous on $[0, \infty)$ and $f'(t)$ is piecewise continuous on $[0, \infty)$, both with exponential order α . Then, for $s > \alpha$,

$$\mathcal{L}\{f'\}(s) = s\mathcal{L}\{f\}(s) - f(0).$$

Notice that the theorem can be applied repeatedly by replacing f with f' .

Under the appropriate conditions on f , f' , and f'' , we have

$$\begin{aligned}\mathcal{L}\{f''\}(s) &= s \mathcal{L}\{f'\}(s) - f'(0) \\ &= s [s \mathcal{L}\{f\}(s) - f(0)] - f'(0) \\ &= s^2 \mathcal{L}\{f\}(s) - s f(0) - f'(0).\end{aligned}$$

Theorem: Suppose $f(t), f'(t), \dots, f^{(n-1)}(t)$ are continuous on $[0, \infty)$ and $f^{(n)}(t)$ is piecewise continuous on $[0, \infty)$, all with exponential order α . Then, for $s > \alpha$,

$$\begin{aligned} \mathcal{L}\{f^{(n)}\}(s) &= s^n \mathcal{L}\{f\}(s) - s^{n-1}f(0) \\ &\quad - s^{n-2}f'(0) - \dots - f^{(n-1)}(0). \end{aligned}$$