

$$e^t \rightarrow \frac{1}{p-1}$$

$$\frac{1}{\sqrt{\pi t}} \rightarrow \frac{1}{\sqrt{p}}$$

By multiplication theorem:

$$\begin{aligned} \frac{1}{p-1} \cdot \frac{1}{\sqrt{p}} &\rightarrow \int_0^t e^{t-u} \frac{du}{\sqrt{\pi u}} = \frac{2e^t}{\sqrt{\pi}} \int_0^t e^{-u} d(\sqrt{u}) = \\ &= \frac{2e^t}{\sqrt{\pi}} \int_0^t e^{-v^2} d(v) = e^t \operatorname{erf}(\sqrt{t}) \end{aligned}$$

By shift theorem:

$$\operatorname{erf}(\sqrt{t}) \rightarrow \frac{1}{p\sqrt{p+1}}$$