Exercises

E17.c.3 [1FZ] Prerequisites:Riemann integral, [190]. Let $I \subseteq \mathbb{R}$ open interval with $0 \in I$. Given $f = f(x, y) : I \times [0, 1] \to \mathbb{R}$ continuous, and such that also $\frac{\partial}{\partial x} f$ exists and is continuous, set

$$g(x) = \int_0^1 f(x, y) \,\mathrm{d}y \quad ,$$

show that g is of class C^1 , and that

$$g'(x) = \int_0^1 \frac{\partial}{\partial x} f(x, y) \, \mathrm{d}y \, .$$

Solution 1. [1G0]