

In $(0, \infty)$, differentiate both side with respect to y

$$\left(\int_y^{y^2} f(x) dx\right)' = 2yf(y^2) - f(y) = \left(\int_1^y f(x) dx\right)' = f(y)$$

So we get $yf(y^2) = f(y)$. And we let $f(1) = k$.

For $y > 0$,

$$f(y) = \frac{f(\sqrt{y})}{\sqrt{y}} = \frac{f(\sqrt[4]{y})}{\sqrt{y} \sqrt[4]{y}} = \dots = \frac{f(\sqrt[2^n]{y})}{\sqrt{y} \sqrt[4]{y} \dots \sqrt[2^{n-1}]{y}}$$

Since the assumption says f is continuous,

$$f(y) = \lim_{n \rightarrow \infty} \frac{f(\sqrt[2^n]{y})}{\sqrt{y} \dots \sqrt[2^{n-1}]{y}} = \frac{f(1)}{y} = \frac{k}{y}.$$