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uniform convergence of integral

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Defines	uniformly converging integral

Let the function $f(x, t)$ be continuous in the domain

$$a \leq x < b, \quad c \leq t \leq d,$$

where b is a real number or ∞ , and let the improper integral

$$F(t) := \int_a^b f(x, t) dx = \lim_{u \rightarrow b-} \int_a^u f(x, t) dx \quad (1)$$

be <http://planetmath.org/ImproperIntegralconvergent> in every point t of the interval $[c, d]$. We say that the on the interval $[c, d]$, if for each positive number ε there is a value $x_\varepsilon \in [a, b]$ such that

$$\left| \int_{x_\varepsilon}^b f(x, t) dx \right| < \varepsilon \quad \forall t \in [c, d]$$

when $x_\varepsilon \leq x < b$.