From equation (3.42)

$$\psi(x,t) = \int_{-\infty}^{\infty} K_0(x,t;x_c,t_c)\psi(x_c,t_c) dx_c$$

By linearity of differentiation

$$\frac{\partial \psi}{\partial t} = \int_{-\infty}^{\infty} \frac{\partial}{\partial t} \left(K_0(x, t; x_c, t_c) \psi(x_c, t_c) dx_c \right)$$
$$\frac{\partial^2 \psi}{\partial x^2} = \int_{-\infty}^{\infty} \frac{\partial^2}{\partial x^2} \left(K_0(x, t; x_c, t_c) \psi(x_c, t_c) dx_c \right)$$

By independence of coordinates

$$\frac{\partial \psi}{\partial t} = \int_{-\infty}^{\infty} \frac{\partial K_0}{\partial t} \psi(x_c, t_c) dx_c$$

$$\frac{\partial^2 \psi}{\partial x^2} = \int_{-\infty}^{\infty} \frac{\partial^2 K_0}{\partial x^2} \psi(x_c, t_c) dx_c$$
(1)

From problem 3-2

$$\frac{\partial K_0}{\partial t} = -\frac{i}{\hbar} \left(-\frac{\hbar^2}{2m} \frac{\partial^2 K_0}{\partial x^2} \right)$$

Multiply both sides by $\psi(x_c, t_c)$ and integrate over x_c .

$$\int_{-\infty}^{\infty} \frac{\partial K_0}{\partial t} \psi(x_c, t_c) \, dx_c = \int_{-\infty}^{\infty} -\frac{i}{\hbar} \left(-\frac{\hbar^2}{2m} \frac{\partial^2 K_0}{\partial x^2} \right) \psi(x_c, t_c) \, dx_c$$

By the distributive property

$$\int_{-\infty}^{\infty} \frac{\partial K_0}{\partial t} \psi(x_c, t_c) \, dx_c = -\frac{i}{\hbar} \left(-\frac{\hbar^2}{2m} \int_{-\infty}^{\infty} \frac{\partial^2 K_0}{\partial x^2} \psi(x_c, t_c) \, dx_c \right)$$

Then by equation (1)

$$\frac{\partial \psi}{\partial t} = -\frac{i}{\hbar} \left(-\frac{\hbar^2}{2m} \frac{\partial^2 \psi}{\partial x^2} \right)$$