MAT257 PSET 8—Question 4

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As g_1,g_2 are both C^1 functions,

$$\begin{split} D_1 f(x,y) &= g_1(x,0) + D_1 \int_0^y g_2(x,t) \mathrm{d}t & \text{by FTC on } g_1 \\ &= g_1(x,0) + \int_0^y D_1 g_2(x,t) \mathrm{d}t & \text{by Leibnitz' rule} \\ &= g_1(x,0) + \int_0^y D_2 g_1(x,t) \mathrm{d}t & \text{because } D_1 g_2 = D_2 g_1 \\ &= g_1(x,0) + g_1(x,y) - g_1(x,0) & \text{by FTC on } g_2 \\ &= g_1(x,y) \end{split}$$

As $\int_0^x g_1(t,0) dt$ is independent of the second variable y, by fundamental theorem of calculus,

$$D_2 f(x,y) = D_2 \int_0^y g_2(x,t) dt = g_2(x,y)$$