

$$\begin{aligned}
& \exp\left(\int_{[0,1]^2} f(x,y) dx dy\right) \\
&= \exp\left(\lim_{n \rightarrow \infty} \sum_{i=1}^n \sum_{j=1}^n f(x_{i*}, y_{j*}) \Delta x \Delta y\right) \\
&= \lim_{n \rightarrow \infty} \exp\left(\sum_{i=1}^n \sum_{j=1}^n f(i/n, j/n) 1/n^2\right) \\
&= \lim_{n \rightarrow \infty} \prod_{i=1}^n \prod_{j=1}^n \exp(f(i/n, j/n) 1/n^2)
\end{aligned}$$

Let $x = f(i/n, j/n)$ Then

$$= \lim_{n \rightarrow \infty} \prod_{i=1}^n \prod_{j=1}^n \left(1 + \frac{x}{n^2} + \frac{x^2}{2!n^4} + \dots\right)$$