

Theorem 1. Let $I \subset \mathbb{R}$ be a nonempty open interval. Then it holds for $f, g \in C^\infty(I)$ and $n \in \mathbb{N}$

$$(fg)^{(n)} = \sum_{k=0}^n \binom{n}{k} f^{(k)} g^{(n-k)}.$$

Proof. Proof by induction:

For the base case is correct because

$$(fg)' = f'g + fg' = \binom{1}{1} f'g + \binom{1}{0} fg' = \sum_{k=0}^1 \binom{1}{k} f^{(k)} g^{(1-k)}.$$

For induction step assume that (1) holds for some $n \in \mathbb{N}$. That implies

$$\begin{aligned} (fg)^{(n+1)} &= \left((fg)^{(n)} \right)' \stackrel{\text{I.H.}}{=} \left(\sum_{k=0}^n \binom{n}{k} f^{(k)} g^{(n-k)} \right)' \\ &= \sum_{k=0}^n \binom{n}{k} \left(f^{(k)} g^{(n-k)} \right)' \\ &= \sum_{k=0}^n \binom{n}{k} \left(f^{(k+1)} g^{(n-k)} + f^{(k)} g^{(n-k+1)} \right) \\ &= \sum_{k=0}^n \binom{n}{k} f^{(k+1)} g^{(n-k)} + \sum_{k=0}^n \binom{n}{k} f^{(k)} g^{(n-k+1)} \\ &= \sum_{k=1}^{n+1} \binom{n}{k-1} f^{(k)} g^{(n-k+1)} + \sum_{k=0}^n \binom{n}{k} f^{(k)} g^{(n-k+1)} \\ &= \sum_{k=1}^n \binom{n}{k-1} f^{(k)} g^{(n-k+1)} + \binom{n}{n} f^{(n+1)} g + \binom{n}{0} f g^{(n+1)} + \sum_{k=1}^n \binom{n}{k} f^{(k)} g^{(n-k+1)} \\ &= \left(\sum_{k=1}^n \left(\binom{n}{k-1} + \binom{n}{k} \right) f^{(k)} g^{(n-k+1)} \right) + \binom{n}{n} f^{(n+1)} g + \binom{n}{0} f g^{(n+1)} \\ &= \left(\sum_{k=1}^n \binom{n+1}{k} f^{(k)} g^{(n-k+1)} \right) + \binom{n+1}{n+1} f^{(n+1)} g + \binom{n+1}{0} f g^{(n+1)} \\ &= \sum_{k=0}^{n+1} \binom{n+1}{k} f^{(k)} g^{(n+1-k)} \end{aligned}$$

■