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C^n

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Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be a function. We say that f is of class C^1 if f' exists and is continuous.

We also say that f is of class C^n if its n -th derivative exists and is continuous (and therefore all other previous derivatives exist and are continuous too).

The class of continuous functions is denoted by C^0 . So we get the following relationship among these classes:

$$C^0 \supset C^1 \supset C^2 \supset C^3 \supset \dots$$

Finally, the class of functions that have continuous derivatives of any order is denoted by C^∞ and thus

$$C^\infty = \bigcap_{n=0}^{\infty} C^n.$$

It holds that any function that is differentiable is also continuous (see <http://planetmath.org/Differentiability> entry). Therefore, $f \in C^\infty$ if and only if every derivative of f exists.

The previous concepts can be extended to functions $f: \mathbb{R}^m \rightarrow \mathbb{R}$, where f being of class C^n amounts to asking that all the partial derivatives of order n be continuous. For instance, $f: \mathbb{R}^m \rightarrow \mathbb{R}$ being C^2 means that

$$\frac{\partial^2 f}{\partial x_j \partial x_i}$$

exists and are all continuous for any i, j from 1 to m .

C^n functions on an open set of \mathbb{R}^m

Sometimes we need to talk about continuity not globally on \mathbb{R} , but on some interval or open set.

If $U \subseteq \mathbb{R}^m$ is an open set, and $f: U \rightarrow \mathbb{R}$ (or $f: U \rightarrow \mathbb{C}$) we say that f is of class C^n if $\partial^\alpha f$ exist and are continuous for all multi-indices α with $|\alpha| \leq n$. See <http://planetmath.org/MultiIndexNotation> this page for the multi-index notation.