

Higher Derivatives

Higher derivatives are derivatives of derivatives. Given a differentiable function $u = u(x)$ its derivative u' is a new function, which we may be able to differentiate again to get $(u')' = u''$.

For example, if $u(x) = \sin x$ then $u' = \cos x$ and $u'' = -\sin x$. We can go on: $(u'')' = u''' = -\cos x$ ($u''' = u^{(3)}$ is called the third derivative of u and u'' is the second derivative) and $u'''' = u^{(4)} = \sin x$. The function $\sin x$ is a special example – we won't usually “come back to” the function we started with.

Since there's more than one way to write derivatives, there's more than one notation for higher derivatives.

Notations

| | | | |
|--------------|---------|----------------------|---------------------------------|
| $f'(x)$ | Df | $\frac{df}{dx}$ | $\frac{d}{dx}f$ |
| $f''(x)$ | D^2f | $\frac{d^2f}{dx^2}$ | $\left(\frac{d}{dx}\right)^2 f$ |
| $f'''(x)$ | D^3f | $\frac{d^3f}{dx^3}$ | $\left(\frac{d}{dx}\right)^3 f$ |
| $f^{(n)}(x)$ | $D^n f$ | $\frac{d^n f}{dx^n}$ | $\left(\frac{d}{dx}\right)^4 f$ |

The symbols D and $\frac{d}{dx}$ represent “operators” which can be applied to a function. When you apply one of these operators to a function you get the derivative of that function.