

HIGHER ORDER DERIVATIVES

Why

The second derivative (if it exists) is the derivative of the derivative of a function. Can we continue in this way?

Definition

Let $A \subset \mathbf{R}$. Let $f: A \to \mathbf{R}$ be twice differentiable. We call f three times differentiable (or thrice differentiable) if its second derivative is differentiable. We call the derivative of the second derivative of f the third derivative of f.

For $n \geq 3$, we call f n+1-times differentiable if f is n-times differentiable. The n+1th derivative of a n+1-times differentiable function is the derivative the nth derivative of the function.

Notation

The *n*th derivative of a function $f:A\to \mathbf{R}$ is sometimes denoted $f^{(n)}:A\to \mathbf{R}$.

