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Higher Order Derivatives Chapter 3 Higher Order Derivatives

6 Chapter 3 THEOREM. Let $A \in \mathbb{R}^{n \times n}$ be an open set and let $f \in C^2(A)$. Then $\frac{\partial^2 f}{\partial x_i \partial x_j} = \frac{\partial^2 f}{\partial x_j \partial x_i}$ PROOF. Since we need only consider a fixed pair i, j in the proof, we may as well assume $i = 1, j = 2$. And since x_3, \dots, x_n remain fixed in all our deliberations, we may also assume that $n = 2$, so that $A \in \mathbb{R}^2$. Let $X \in A$ be

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