

Faá di Bruno's formula for the  $k$ th derivative of the composition of two functions is this:

$$(f \circ g)^{(k)}(x) = \sum_{\pi \in \Pi} f^{(|\pi|)}(g(x)) \cdot \prod_{B \in \pi} g^{(|B|)}(x)$$

where

- $\pi$  runs through the set  $\Pi$  of all partitions of the set  $\{1, \dots, k\}$ ,
- “ $B \in \pi$ ” means the variable  $B$  runs through the list of all the blocks of the partition  $\pi$ , and
- $|A|$  denotes the cardinality of the set  $A$  (so that  $|\pi|$  is the number of blocks in the partition  $\pi$  and  $|B|$  is the size of the block  $B$ ).

To find the  $k$ th derivative of the composition of  $n$  functions, we apply Faá di Bruno's formula repeatedly. Let  $\Pi_1$  be the set of partitions of the set  $\{1, \dots, k\}$  and for  $j > 1$  let  $\Pi_j$  be the set of partitions of  $\{1, \dots, |B_{j-1}|\}$  where  $B_j$  is a variable that runs through the list of all blocks of the partition  $\pi_j$ .  $\pi_j$  runs through the set  $\Pi_j$ . In the first step, we apply Faá di Bruno's formula with  $f = f_1$  and  $g = f_2 \circ \dots \circ f_n$ :

$$(f_1 \circ (f_2 \circ \dots \circ f_n))^{(k)}(x) = \sum_{\pi_1 \in \Pi_1} f_1^{(|\pi_1|)}((f_2 \circ \dots \circ f_n)(x)) \cdot \prod_{B_1 \in \pi_1} (f_2 \circ \dots \circ f_n)^{(|B_1|)}(x).$$

Now to find  $(f_2 \circ \dots \circ f_n)^{(|B_1|)}(x)$ , we apply Faá di Bruno's formula again:

$$(f_2 \circ \dots \circ f_n)^{(|B_1|)}(x) = \sum_{\pi_2 \in \Pi_2} f_2^{(|\pi_2|)}((f_3 \circ \dots \circ f_n)(x)) \cdot \prod_{B_2 \in \pi_2} (f_3 \circ \dots \circ f_n)^{(|B_2|)}(x).$$

In general, for  $j < n - 1$ ,

$$(f_j \circ \dots \circ f_n)^{(|B_{j-1}|)}(x) = \sum_{\pi_j \in \Pi_j} f_j^{(|\pi_j|)}((f_{j+1} \circ \dots \circ f_n)(x)) \cdot \prod_{B_j \in \pi_j} (f_{j+1} \circ \dots \circ f_n)^{(|B_j|)}(x).$$

Finally, for  $j = n - 1$  we have

$$(f_{n-1} \circ f_n)^{(|B_{n-2}|)}(x) = \sum_{\pi_{n-1} \in \Pi_{n-1}} f_{n-1}^{(|\pi_{n-1}|)}(f_n(x)) \cdot \prod_{B_{n-1} \in \pi_{n-1}} f_n^{(|B_{n-1}|)}(x).$$

Putting it all together, we get a formula for  $(f_1 \circ \dots \circ f_n)^{(k)}(x)$ .

In the special case when  $f_j = g$  for all  $j$ , we get a formula for the  $k$ th derivative of the  $n$ th iterate of  $g$ .

$$(g^n)^{(k)}(x) = \sum_{\pi_1 \in \Pi_1} g^{(|\pi_1|)}(g^{n-1}(x)) \cdot \prod_{B_1 \in \pi_1} (g^{n-1})^{(|B_1|)}(x)$$

where

$$(g^{n-1})^{(|B_1|)}(x) = \sum_{\pi_2 \in \Pi_2} g^{(|\pi_2|)}(g^{n-2}(x)) \cdot \prod_{B_2 \in \pi_2} (g^{n-2})^{(|B_2|)}(x)$$

and for  $j < n - 2$ ,

$$(g^{n-j})^{(|B_j|)}(x) = \sum_{\pi_{j+1} \in \Pi_{j+1}} g^{(|\pi_{j+1}|)}(g^{n-j-1}(x)) \cdot \prod_{B_{j+1} \in \pi_{j+1}} (g^{n-j-1})^{(|B_{j+1}|)}(x).$$

Finally, for  $j = n - 2$ , we have

$$(g^2)^{(|B_{n-2}|)}(x) = \sum_{\pi_{n-1} \in \Pi_{n-1}} g^{(|\pi_{n-1}|)}(g(x)) \cdot \prod_{B_{n-1} \in \pi_{n-1}} g^{(|B_{n-1}|)}(x).$$

Suppose further that  $p$  is a fixed point of  $g$ . Then

$$(g^n)^{(k)}(p) = \sum_{\pi_1 \in \Pi_1} g^{(|\pi_1|)}(p) \cdot \prod_{B_1 \in \pi_1} (g^{n-1})^{(|B_1|)}(p)$$

where

$$(g^{n-1})^{(|B_1|)}(p) = \sum_{\pi_2 \in \Pi_2} g^{(|\pi_2|)}(p) \cdot \prod_{B_2 \in \pi_2} (g^{n-2})^{(|B_2|)}(p)$$

and for  $j < n - 2$ ,

$$(g^{n-j})^{(|B_j|)}(p) = \sum_{\pi_{j+1} \in \Pi_{j+1}} g^{(|\pi_{j+1}|)}(p) \cdot \prod_{B_{j+1} \in \pi_{j+1}} (g^{n-j-1})^{(|B_{j+1}|)}(p).$$

Finally, for  $j = n - 2$ , we have

$$(g^2)^{(|B_{n-2}|)}(p) = \sum_{\pi_{n-1} \in \Pi_{n-1}} g^{(|\pi_{n-1}|)}(p) \cdot \prod_{B_{n-1} \in \pi_{n-1}} g^{(|B_{n-1}|)}(p).$$