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Reference : Matrix Cookbook Equations (450-452) 9/17. Application Of Jij In Deriving Matrix Derivatives The Jacobi's Formula Relates The Derivative Of Determinant Of A Matrix To The Derivative Of The Matrix  $\frac{\partial \det X}{\partial x} = \det X \operatorname{Tr} X^{-1} \frac{\partial X}{\partial x}$  Note That  $\det X$ ,  $X$  And  $\det X \operatorname{Tr} X^{-1} \frac{\partial X}{\partial x}$  Are All Scalars 3th, 2024

## Higher Order Derivatives Chapter 3 Higher Order Derivatives

6 Chapter 3 THEOREM. Let  $A \subseteq \mathbb{R}^n$  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  $A \subseteq \mathbb{R}^2$ . Let  $x \in A$  be fixed, and let  $t \rightarrow 0$ , 6th, 2024

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