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$Dy = D \log \det Y$ By Differential Formula (Maxtri Cookbook Eq.43), $D \log \det Y = \text{Tr}(Y^{-1} dY)$ Put Back $Y = X^{-1}$, We Have $Dy = \text{Tr}(X^{-1} dX)$ By (2) and (3), $D(X^{-1}) = -X^{-1} dX X^{-1}$ Jul 3th, 2024

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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 $\frac{\partial \det X}{\partial x} = \det X \text{Tr} X^{-1} \frac{\partial X}{\partial x}$ Note That $\det X$, X And $\det X \text{Tr} X^{-1} \frac{\partial X}{\partial x}$ Are All Scalars Mar 2th, 2024

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