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Nov 05, 2019 · Example. (eq. 55 In The Matrix Cookbook) Find $R_{Xf(X)}$ Of $Y = \text{Logdet}(X \succ X)$. Step-by-step Solution. Let $Y = X \succ X$ So $Y = \text{Logdet} Y$, Take Di Erential

$DY = D \log \det Y$ 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

Matrix Derivatives, Single Entry Matrix And Derivatives Of ...

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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I Am Very Thankful To Dr Gary Stevens Who Helped With Statistics. He Friendly Taught Me A Lot In This Field During Our Nice And Very Interesting Discussions. I Am Also Grateful To Dr Don Samuelson And His Laboratory Technicians, Ms. Patricia Lewis, And Ms. Mae Chisholm For Mar 4th, 2024

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