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In vector calculus, the derivative of a vector function y with respect to a vector x whose components represent a space is known as the pushforward (or differential), or the Jacobian matrix. The pushforward along a vector function f with respect to vector v in \mathbb{R}^n is given by $df(v) = \frac{\partial \mathbf{f}}{\partial \mathbf{v}}$.

Matrix calculus - Wikipedia

Matrix Differential Calculus Zhang Le Centre for Speech Technology Research University of Edinburgh ... Matrix Differential Calculus I Straightforward extension to scalar chain rule? I Complex subject of its own? I Or, can be something in between? Main references I Matrix Differential Calculus with Applications in Statistics and Econometrics, 2nd ...

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A more extensive account of matrix differential calculus, which relies exclusively on vectorised matrices, was provided by the text of Magnus and Neudecker (1988). This has become a standard reference. More recent accounts of matrix differential calculus have been provided by Turkington (2002) and by Harville (2008).

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