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Differential $dy = d(\log \det Y)$ 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), $DX^{-1} = -(dX)X^{-1}$ 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 $\frac{d(\det X)}{dx} = \det X \text{Tr} X^{-1} \frac{dX}{dx}$ Note That $\det X$, X And $\det X \text{Tr} X^{-1}$ Are All Scalars 4th, 2024.

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