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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  $- \rightarrow$  3th, 2024.

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Chapter 1: Financial Markets And Financial Derivatives Chapter 1: Financial Markets

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