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$$d\mathbf{f}(\mathbf{v}) = \frac{\partial \mathbf{f}}{\partial v} dv$$

Matrix calculus - Wikipedia

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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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