

$$\begin{array}{ccccccc}
& & & & \mathcal{T}_{f_\theta} \mathcal{F} & & \mathcal{T}_y Y \\
& & & \nearrow d_\theta \Phi & & & \\
\mathcal{T}_x \mathcal{X} & & \mathcal{T}_\theta \Theta & \ni \partial_\theta f_\theta & & & \\
& & \uparrow \delta \theta & & \uparrow & & \\
X & \xrightarrow{\nabla_\theta (\ell \circ f_\theta)} & \Theta & \xrightarrow{\Phi} & \mathcal{F} & \xrightarrow{ev_x} & Y
\end{array}$$