

$$\begin{array}{ccccc}
 & & d_x f_\theta & & \\
 & \searrow & & \nearrow & \\
 \mathcal{T}_x \mathcal{X} & & \mathcal{T}_\theta \Theta & \xrightarrow{d_\theta \Phi(\theta)} & \mathcal{T}_{f_\theta} \mathcal{F} & \xrightarrow{d_{f_\theta} \text{ev}_x} & \mathcal{T}_y Y \\
 \uparrow \text{dotted} & & \uparrow \text{dotted} & & \uparrow \text{dotted} & & \\
 x \in \mathcal{X} & & \theta \in \Theta & & f_\theta \in \mathcal{F} & & \\
 \mathcal{X} & \xrightarrow{\Phi} & \Theta & \xrightarrow{\Phi} & \mathcal{F} & \xrightarrow{\text{ev}_x} & Y \\
 & \nearrow & & \searrow & & & \\
 & & f_\theta & & & & 
 \end{array}$$