

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