$$(\mathbf{W} + \mathbf{\Delta} \mathbf{W})^{-1} = (\mathbf{W} + \mathbf{U} \mathbf{C} \mathbf{V})^{-1} = \mathbf{W}^{-1} - \mathbf{W}^{-1} \mathbf{U} \left(\mathbf{C}^{-1} + \mathbf{V} \mathbf{W}^{-1} \mathbf{U} \right)^{-1} \mathbf{V} \mathbf{W}^{-1}.$$