

$$f'(t) =$$

$$\frac{\partial f}{\partial s}(s) = \frac{\partial}{\partial s}$$

$$\nabla f$$

$$()$$

$$\mathbb{E}[$$

$$\mathbb{E}[\nabla^T f(t) \nabla f(s)]$$

$$\nabla^3 f(t)(s-t, s-t)$$

$$\nabla f(s) = \nabla f(t) + \nabla^2 f(t)(s-t) + \frac{1}{2} \nabla^3 f(t)(s-t, s-t) + \dots$$

$$= \mathbb{E}[\nabla^T f(t) \nabla f(t)] + (s-t)^T \mathbb{E}[\nabla^T f(t) \nabla^2 f(t)] + \frac{1}{2} (s-t)^T \mathbb{E}[\nabla^T f(t) \nabla^3 f(t)(s-t, s-t)] + \dots$$

$$\text{so } \det(AD-BC)$$

$$= I - (I + s$$

$$\mathbb{E}\left[\frac{\partial f}{\partial t}(t) \frac{\partial^2}{\partial t^2}\right]$$

$$\mathbb{E}\left[\frac{\partial}{\partial t} \frac{\partial^3}{\partial t^3}\right]$$