

Derivatives with Respect to the Parameters

define a function $T : \mathbb{R}^{r \times r} \times \dots \times \mathbb{R}^{r \times r} \mapsto \mathbb{R}^{n \times p}$

$$T = \begin{bmatrix} D_1 & & \\ c_2 D_1 & D_2 & \\ \vdots & & \\ c_n A B_n & \dots & D_n \end{bmatrix} = \begin{bmatrix} A & B \\ c & D_1 \end{bmatrix}_{T_1} \dots \begin{bmatrix} A & B \\ c & D_n \end{bmatrix}_{T_n}$$

Derivative k-th stage $D_{x^k} T_1 \dots T_k \left(\begin{bmatrix} A & B \\ c & D \end{bmatrix} \right) \dots T_n = \frac{d}{dt} \bigg|_{t=0} T_1 \dots T_k \left(\begin{bmatrix} A & B \\ c & D \end{bmatrix} + t \begin{bmatrix} A' & B' \\ c' & D' \end{bmatrix} \right) \dots T_n$

$$= \bigg|_{t=0} T_1 \dots T_k \left(\begin{bmatrix} A & B \\ c & D \end{bmatrix} + t \begin{bmatrix} A' & B' \\ c' & D' \end{bmatrix} \right) \dots T_n$$

$$= T_1 \dots T_k \left(\begin{bmatrix} A' & B' \\ c' & D' \end{bmatrix} \right) \dots T_n$$

$$\begin{bmatrix} A+A' & B+B' \\ c+c' & D+D' \end{bmatrix}$$

$$\text{vec} \left(\underbrace{T_1 \dots T_k}_{A} \left(\begin{bmatrix} A' & B' \\ c' & D' \end{bmatrix} \right) \underbrace{\dots T_n}_B \right)$$

something like

$$\begin{bmatrix} & \end{bmatrix} \text{vec} \begin{pmatrix} A' & B' \\ c' & D' \end{pmatrix}$$

$$= \left(T_n^T \dots T_{k+1}^T \otimes T_1 \dots T_{k-1} \right) \text{vec} \begin{pmatrix} A' & B' \\ c' & D' \end{pmatrix}$$

$$D_k = \begin{bmatrix} P_1 & \dots & P_n \end{bmatrix} \begin{bmatrix} \text{vec} \begin{pmatrix} A' & B' \\ c' & D' \end{pmatrix} \\ \vdots \\ \text{vec} \begin{pmatrix} A' & B' \\ c' & D' \end{pmatrix} \end{bmatrix}$$

kernel of this

also identical with $T(\dots) = T_{\text{ref}}$

\Rightarrow all $\begin{bmatrix} A & B \\ c & D \end{bmatrix}_s$ that are equivalent