

①

$$G(A) = \text{tr} A$$

$$G(A + \alpha U) = \text{tr}(A + \alpha U) = \text{tr} A + \alpha \text{tr} U$$

$$\frac{dG(A)}{d\alpha} \Big|_{\alpha=0} = DG(A)[U] = \text{tr} U$$

≠ ~~tr~~

② $G(A) = \frac{1}{2} ((\text{tr} A)^2 - \text{tr} A^2)$

$$G(A + \alpha U) = \frac{1}{2} ((\text{tr}(A + \alpha U))^2 - \text{tr}(A + \alpha U)^2)$$

$$= \frac{1}{2} ((\text{tr} A)^2 + 2\alpha \text{tr} A \cdot \text{tr} U + \alpha^2 (\text{tr} U)^2 - \text{tr} A^2 - \alpha \text{tr}(AU) + \alpha \text{tr}(UA) - \alpha^2 \text{tr} U^2)$$

$$DG(A)[U] = 2\alpha \text{tr} A \cdot \text{tr} U - \frac{1}{2} \text{tr}(AU) - \frac{1}{2} \text{tr}(UA) = \text{tr} A \text{tr} U - \text{tr}(AU)$$

③ $G(A) = \det A$

$$G(A + \alpha U) = \det(A + \alpha U) = \det A \cdot \det(I + \alpha A^{-1}U) = \det A (\det(A^{-1}U + I))$$

$$\det(AI + S) = -\lambda^3 + \lambda^2 \text{tr} S - \lambda \frac{1}{2} ((\text{tr} S)^2 - \text{tr} S^2) + \det S$$

$$= \det A (\det(A^{-1}U) + \alpha \frac{1}{2} ((\text{tr}(A^{-1}U))^2 - \text{tr}(A^{-1}U)^2) + \alpha \text{tr}(A^{-1}U) + \alpha^2 \det(A^{-1}U))$$

det

$$DG(A)[U] = \lim_{\alpha \rightarrow 0} \frac{1}{\alpha} \det A (I - \alpha \det(A^{-1}U) +$$

$$DG(A)[U] = \lim_{\alpha \rightarrow 0} \frac{1}{\alpha} \cdot [\det A \cdot (\det(A^{-1}U) + \alpha^2 (\dots) + \alpha \text{tr}(A^{-1}U)) - \det A]$$

$$= \lim_{\alpha \rightarrow 0} \frac{1}{\alpha} [\det A \cdot (\alpha + \alpha^3 \det(A^{-1}U) + \alpha^2 (\dots) + \alpha \text{tr}(A^{-1}U))] =$$

$$= \det A \cdot \text{tr}(A^{-1}U)$$