

Extra-credit: Suppose  $f, g$  are two differentiable functions from the space  $M_n$  of  $n \times n$  matrices to itself. Prove that the function  $fg$  defined by matrix multiplication as  $(fg)(A) := f(A)g(A)$  is differentiable and that its differential at  $A \in M_n$  is the following linear map

$$D(fg)(A) : M_n \longrightarrow M_n$$

$$V \longmapsto [Df(A)](V) g(A) + f(A) [Dg(A)](V)$$