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Home ▶ All Journals ▶ Engineering & Technology ▶ IIE Transactions ▶ List of Issues ▶ Volume 43, Issue 12 ▶ Algorithmic Hessians and the fast comput ....

IIE Transactions > Volume 43, 2011 - <u>Issue 12</u>

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## Algorithmic Hessians and the fast computation of cross-gamma risk

Mark Joshi & Chao Yang

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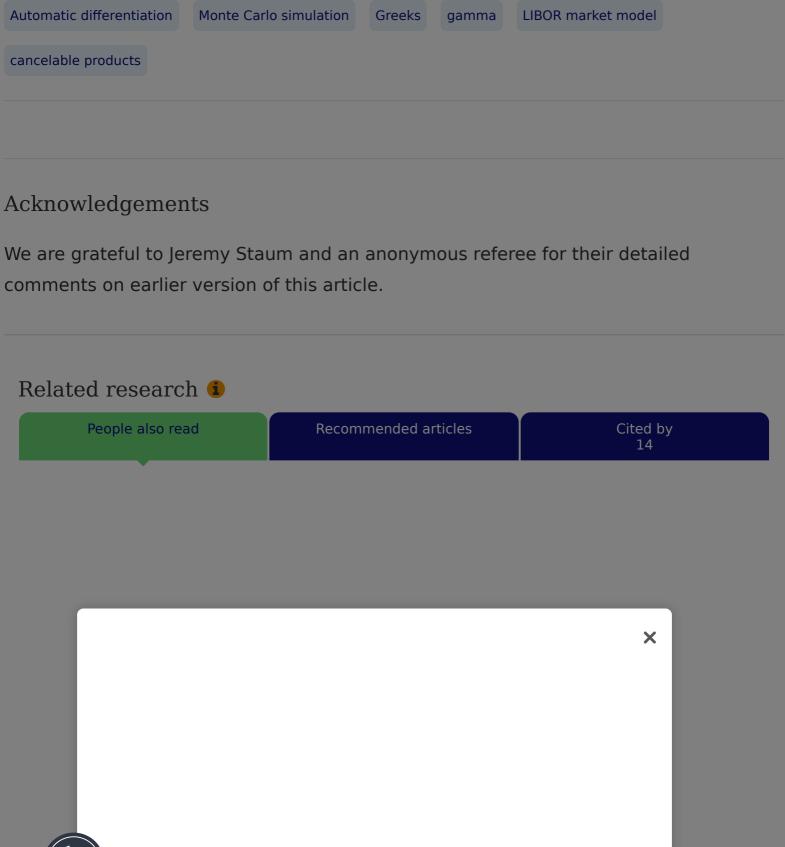
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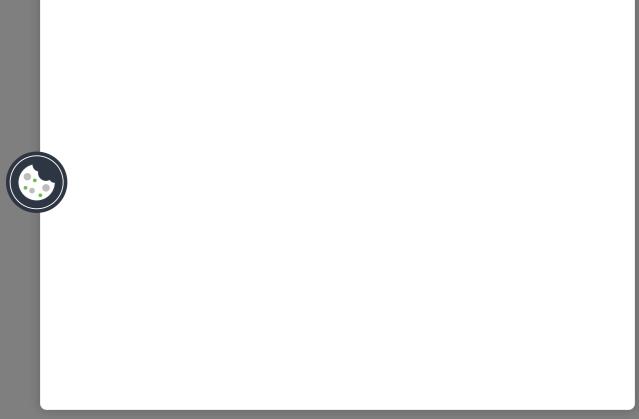
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