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Algorithmic Hessians and the fast computation of cross-gamma risk

Mark Joshi & Chao Yang

66 Cite this article   ↗ https://doi.org/10.1080/0740817X.2011.568040

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Abstract

This article introduces a new methodology for computing Hessians from algorithms for
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Acknowledgements

We are grateful to Jeremy Staum and an anonymous referee for their detailed comments on earlier version of this article.

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