

375 Views | 12 CrossRef citations to date | 0 Altmetric

ORIGINAL ARTICLES

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

Mark Joshi & Chao Yang

Pages 878-892 | Received 01 Aug 2010, Accepted 01 Dec 2010, Published online: 30 Sep 2011

Cite this article <https://doi.org/10.1080/0740817X.2011.568040>

Sample our  
Engineering & Technology  
Journals

>> [Sign in here](#) to start your access to the latest two volumes for 14 days

- Full Article
- Figures & data
- References
- Citations
- Metrics
- Reprints & Permissions
- Read this article**

## Abstract

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

function  
Hessian  
the com  
matrix o  
swaps. I  
swaps  
that  
times as

### We Care About Your Privacy

We and our 843 partners store and/or access information on a device, such as unique IDs in cookies to process personal data. You may accept or manage your choices by clicking below, including your right to object where legitimate interest is used, or at any time in the privacy policy page. These choices will be signaled to our partners and will not affect browsing data. [Privacy Policy](#)

We and our partners process data to provide:

Use precise geolocation data. Actively scan device characteristics for identification. Store and/or access information on a device. Personalised advertising and content, advertising and content measurement, audience research and services development.

List of Partners (vendors)

- I Accept
- Essential Only
- Show Purpose

ality of the  
multiplied by  
the gamma  
cancelable  
cancelable  
presented  
ughly n/3

Keyword  
cancelable

et model

# Acknowledgements

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

---

## Related research

People also read

Recommended articles

Cited by  
12



Information for

- Authors
- R&D professionals
- Editors
- Librarians
- Societies

Opportunities

- Reprints and e-prints
- Advertising solutions
- Accelerated publication
- Corporate access solutions

Open access

- Overview
- Open journals
- Open Select
- Dove Medical Press
- F1000Research

Help and information

- Help and contact
- Newsroom
- All journals
- Books

Keep up to date

Register to receive personalised research and resources by email

 Sign me up



✕