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Algorithmic Hessians and the fast computation of cross-gamma risk

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Abstract

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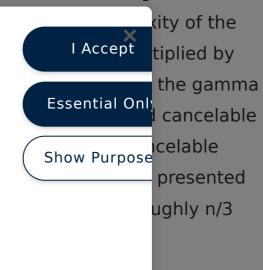
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