1. Record Nr. UNICAMPANIASUN0093698

Autore	Maynz, Charles
Titolo	Cours de droit romain precede d'une introduction contenant l'histoire de la legislation romaine 1 / Charles Maynz
Pubbl/distr/stampa	Bruxelles : Polytecnique Paris : Durand-Pedone, 1870
Edizione	[3. ed]
Descrizione fisica	IX, 814 p. ; 25 cm.
Lingua di pubblicazione	Francese
Formato	Materiale a stampa
Livello bibliografico	Monografia

2. Record Nr. UNISA996389427303316

Autore	Danyel John <1564-ca. 1626.>
Titolo	Songs for the lute viol and voice: composed by I. Danyel, Batchelar in musicke. 1606. To Mris Anne Grene [[electronic resource]]
Pubbl/distr/stampa	London, : Printed by T[homas] E[ast] for Thomas Adams, at the signe of the white Lyon, in Paules Church-yard, [1606]
Descrizione fisica	[44] p. : music
Soggetti	Songs with instrumental ensemble Songs, English
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Printer's name and publication date from STC. Signatures: [A]Â² B-LÂ² . Reproduction of the original in the Henry E. Huntington Library and Art Gallery.

Sommario/riassunto	eebo-0113

3. Record Nr. UNINA9910255043403321

Autore	Henrard Marc
Titolo	Algorithmic Differentiation in Finance Explained / / by Marc Henrard
Pubbl/distr/stampa	Cham : , : Springer International Publishing : , : Imprint : Palgrave Macmillan, , 2017
ISBN	9783319539799 3319539795
Edizione	[1st ed. 2017.]
Descrizione fisica	1 online resource (XIII, 103 p. 7 illus.)
Collana	Financial Engineering Explained
Disciplina	332
Soggetti	Financial engineering Social sciences - Mathematics Financial Engineering Mathematics in Business, Economics and Finance
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Chapter1 Introduction -- Chapter2 The Principles of Algorithmic Differentiation -- Chapter3 Applications to Finance -- Chapter4 Automated Algorithmic differentiation -- Chapter5 Derivatives to Non-inputs and Non-derivatives to Inputs -- Chapter 6 Calibration.
Sommario/riassunto	This book provides the first practical guide to the function and implementation of algorithmic differentiation in finance. Written in a highly accessible way, Algorithmic Differentiation Explained will take readers through all the major applications of AD in the derivatives setting with a focus on implementation. Algorithmic Differentiation (AD) has been popular in engineering and computer science, in areas such as fluid dynamics and data assimilation for many years. Over the last decade, it has been increasingly (and successfully) applied to financial risk management, where it provides an efficient way to obtain financial instrument price derivatives with respect to the data inputs. Calculating derivatives exposure across a portfolio is no simple task. It

requires many complex calculations and a large amount of computer power, which in prohibitively expensive and can be time consuming. Algorithmic differentiation techniques can be very successfully in computing Greeks and sensitivities of a portfolio with machine precision. Written by a leading practitioner who works and programmes AD, it offers a practical analysis of all the major applications of AD in the derivatives setting and guides the reader towards implementation. Open source code of the examples is provided with the book, with which readers can experiment and perform their own test scenarios without writing the related code themselves.