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DX Analytics is a purely Python-based derivatives and risk analytics library which implements all models and approaches presented in the book (e.g. stochastic volatility & jump-diffusion models, Fourier-based option pricing, least-squares Monte Carlo simulation, numerical Greeks) on the basis of a unified API.

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with Python (Wiley Finance) This repository provides all Python codes and Jupyter Notebooks of the book Derivatives Analytics with Python by Yves Hilpisch.

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Python implementation
is once again as simple
as it can be: The

Derivative of a Multi-
Variable Functions

Here, the same rules
apply as when dealing
with it's utterly simple
single variable brother

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Series

— you still use the chain rule, power rule, etc, but you take derivatives with respect to one variable while keeping others constant.

Taking Derivatives in Python - Towards Data Science

DX Analytics DX
Analytics is a Python-based financial analytics library which allows the modeling of rather complex

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**THE AI QUANT - The
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DX Analytics — DX Analytics 0.1.1 documentation

With its huge amount of available packages,

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libraries, and tools,
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answers to most
questions raised by
recent developments in
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