

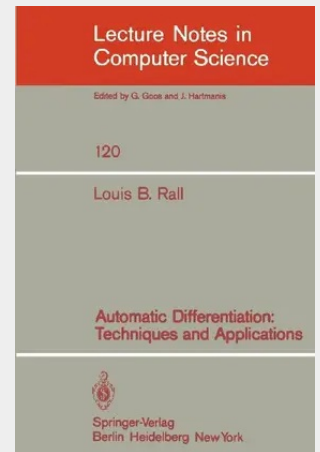
Rall

Automatic Differentiation

Techniques and Applications

Formula translation.- Formula differentiation.- Generation of Taylor coefficients.-
Examples of software for automatic differentiation and generation of Taylor coefficients.-
Automatic computation of gradients, Jacobians, Hessians, and applications to
optimization.- Automatic error analysis.- Solution of nonlinear systems of equations.-
Numerical integration with rigorous error estimation.- Additional notes of techniques,
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