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6 Chapter 3 THEOREM. Let $A \subseteq \mathbb{R}^n$ be an open set and let $f \in C^2(A)$. Then $\frac{\partial^2 f}{\partial x_i \partial x_j} = \frac{\partial^2 f}{\partial x_j \partial x_i}$ PROOF. Since we need only consider a fixed pair i, j in the proof, we may as well assume $i = 1, j = 2$. And since x_3, \dots, x_n remain fixed in all our deliberations, we may also assume that $n = 2$, so that $A \subseteq \mathbb{R}^2$. Let $x \in A$ be fixed, and let $t \rightarrow 0$ Apr 3th, 2024

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Chapter 1: Financial Markets And Financial Derivatives 1.1 Financial Markets

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