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### Automatic Differentiation: Applications, Theory, and ...

In mathematics and computer algebra, automatic differentiation (AD), also called algorithmic differentiation, computational differentiation, auto-differentiation, or simply autodiff, is a set of techniques to numerically evaluate the derivative of a function specified by a computer program. AD exploits the fact that every computer program, no matter how complicated, executes a sequence of elementary arithmetic operations (addition, subtraction, multiplication, division, etc.) and elementary ...

### arXiv:1502.05767v4 [cs.SC] 5 Feb 2018

Automatic Differentiation: Applications, Theory, and Implementations. Editors (view affiliations) Martin Bücker; ... Application of Targeted Automatic Differentiation to Large-Scale Dynamic Optimization ... Paul I. Barton. Pages 235-247. Automatic Differentiation: A Tool for Variational Data Assimilation and Adjoint Sensitivity Analysis for ...

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Automatic Differentiation: Theory, implementation, and applications, SIAM, pages 126–135, 1991. [3] Uwe Naumann. Efficient Calculation of Jacobian Matrices by Optimized Ap -

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ing. Automatic differentiation (AD), also called algorithmic differentiation or simply “auto-diff”, is a family of techniques similar to but more general than backpropagation for efficiently and accurately evaluating derivatives of numeric functions expressed as computer programs.

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