University of Rome, Masters Student wins NAG Financial Mathematics Prize

May 2010. The Numerical Algorithms Group (NAG), provider of numerical software and HPC services is delighted to announce the winner of the NAG Financial Mathematics Prize.

As an MSc student of the University of Rome Nicoletta presented her work using the NAG Toolbox for MATLAB at a financial mathematics seminar in Rome in 2009. After this seminar her supervisor, Professor Peter Laurence encouraged her to submit her work to NAG for the Financial Mathematics prize.

In her presentation she showed how the NAG Toolbox for MATLAB could be used for option pricing, plotting of volatility surfaces, simulate trajectories of random processes and compare results obtained through different methods. The zip-file contains a set of .m files, where some of them are standalone programs and some of them are the auxiliary files and a README.txt file which gives detail for each m-file.

Nicoletta is currently continuing her career as a PhD student and Teaching Assistant with the Department of Mathematics at ETH Zurich.

Her work won her a pass to the financial engineering conference Global Derivatives, Paris. The photo below shows John Holden, VP Sales at NAG, congratulating Nicoletta on her win along side Professor Peter Laurence and Greg Harley, ICBI Sponsorship Manager

Professor Peter Laurence, John Holden, Nicoletta Gabriella and Greg Harley

For more information on NAG's Student Awards visit http://www.nag.co.uk/about/student_awards.asp

Contact details:

Katie O'Hare
Marketing Communications Manager
NAG Ltd
Email: katie.o'hare@nag.co.uk
Web: http://www.nag.co.uk

About NAG

The Numerical Algorithms Group (NAG) is dedicated to making world-class cross-platform mathematical, statistical, data mining components and tools for developers as well as 3D visualization application development environments. NAG serves it customers from offices in Oxford, Chicago and Tokyo supporting over 10,000 customer sites worldwide in finance, engineering, and scientific research. NAG software is the choice of over 25 independent software vendors including Oracle, IBM, DemandTec and many others.