

Financial regulation consultancy looking for faster optimization

A leading strategic innovation, intellectual asset and financial regulation consultancy turned to NAG to help verify some details of an economic model for a central bank and to provide complied code for improved performance.

The client needed to speed up specific optimization functions called from a generic modelling tool.

NAG initially verified that the optimization approach selected was the most appropriate for the problem before looking into ways of improving performance. Once it was verified NAG went on to investigate possible improvements.

It was quickly clear that some customization in the use of the routine would yield useful benefits. Alternative options for this approach were presented to the client together with a NAG recommendation. The NAG consultant then confirmed the validity of the selected approach against the client's data.

NAG built and verified a custom implementation, now as compiled code specifically for the target processor, operating system and memory configuration used in production environment on which the economic model was run.

In addition to this NAG was able to offer further advice about potential issues with planned choice of optimization approach to be applied to other areas of the model. The client was able to independently confirm this advice and as a consequence ensure that they, in turn, were giving the best advice to their own clients.

