nag NUMERICAL SERVICES

CASE BRIEFS

An organisation that provides banking analysis and pricing services needed help improving the speed of its computational engine

When an analysis and pricing firm, in the banking sector, needed help improving the speed of its applications, NAG consulting services were able to provide a speed-up of more than 10 times.

The client was an organisation that focuses on pricing and profitability management for financial services companies by utilizing predictive analytics based on resilient modelling and statistical techniques.

NAG was engaged to find ways to improve performance by looking into a specific domain problem which required multiple iterations of solvers. NAG worked on a number of client test datasets and found that the method of function evaluation was a key factor that impacted on run-time performance.

The consulting work resulted in a speed-up, with no loss of accuracy, of 12 times for some of the datasets. NAG also developed an optimal tuning approach for the most typical client data.

The optimal solution needed to be deployed to a well defined production architecture. So NAG created a custom build of the routines which were tuned to perform well in that environment.

During the work NAG remained in close contact with business's CTO and also promoted knowledge sharing to help the client's development team produce more efficient solutions for their future products and services.