nag NUMERICAL SERVICES

CASE BRIEFS

Financial Systems firm looking to add new functionality for regression-based models

The financial systems division of a leading software and technology services company needed to enhance some of its key statistical models. NAG developed new methods for the proposed approach, collaborated with the company to verify the methods, and re-engineered legacy code for deployment in a new computing environment.

The client wanted to extend their range of regression-based models by incorporating new ways to handle data and additional statistical methods. The solution was presented in a Library structure for use within an internal application developed in the Microsoft Visual Studio environment.

NAG studied the proposed statistical approaches to verify the accuracy of the methods for the target application, involving benchmark tests for a range of distributional regression assumptions.

When the best approach had been found, the next step was to re-engineer the software structure to fit the client's application development tools and their product environment. NAG used the most appropriate compiler tools and options to enable fast execution within the Microsoft .NET environment running under both 32 and 64-bit Windows.