High-Level Modeling

The General Algebraic Modeling System (GAMS) is a high-level modeling system for mathematical programming problems. GAMS is tailored for complex, large-scale modeling applications, and allows you to build large maintainable models that can be adapted quickly to new situations. Models are fully portable from one computer platform to another.

State-of-the-Art Solvers

GAMS incorporates all major commercial and academic state-of-the-art solution technologies for a broad range of problem types.

FinE Analytics: An advanced, flexible and light weight financial valuation and risk management framework.

FinE is a comprehensive set of advanced financial functions covering all aspects of risk management, valuation and analysis. It is a financial framework offering centralized, fast and robust calculations fully featured with a .NET (as well as COM) interface for easy integration with almost any client application.

- Database independent and simple integration of all major choices of databases holding market data.
- Powerful and flexible Microsoft Excel interface with maximum freedom for the day-to-day working of risk managers and analysts.
- FinE functionalities are self-explanatory and come with more than 1400 descriptive help pages, full of examples for easy interactive use.