Title: Bridging the gap between academic and commercial software

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Abstract:

NAG with more than 50 years of history has a great experience and tradition in building numerical software, either based on the internal development or as a part of academic collaborations. In the first part of this talk we will identify what are, in our opinion, the biggest gaps in transitioning academic software to commercial one. We will cover the development perspective, user's perspective, and commercial viability. In the second part we will reflect on the progress of 3 secondments we virtually held under the POEMA network, looking at general QCQP problems and polynomial problems coming from portfolio optimization.