



For more information, please contact:

IAQF

David Jaffe

web@iaqf.org

Antoine Savine, Managing Director, Global Head of Rates Quants at Barclays, Selected as the Recipient of the 2025 IAQF Innovation Award

March 26, 2026 – NEW YORK CITY – The International Association for Quantitative Finance (IAQF) has named Antoine Savine, Barclays’ Rates Quant MD, as the winner of the 2025 Innovation Award. The award, which is now celebrating its third year, will be presented to Dr. Savine at a celebration dinner at the Yale Club in New York City on May 19, 2026.

Upon winning the award, Antoine said, “I am deeply honored by the IAQF Innovation Award, celebrating the idea that the future of quantitative finance lies not in computing harder, but in seeing deeper’

Richard Lindsey, IAQF Board Chair commented “Antoine Savine’s work in Differential Machine Learning—integrating neural networks with Adjoint Algorithmic Differentiation—has significantly advanced the way the industry approaches derivatives pricing and risk management. His ability to bridge rigorous mathematical theory with practical, real-world implementation is exceptional, and his contributions have helped establish a new standard for innovation in the field. The IAQF is proud to recognize his leadership and vision with this year’s Innovation Award”

About Antoine Savine

Antoine Savine is a Managing Director and the Global Head of Rates Quants at Barclays Investment Bank. In the previous years, he led Macro Analytics at Hudson River Trading. In the previous decades, he built the Fixed Income Quant group at BNP, and served as chief quantitative analyst at Danske Bank's Superfly Analytics and adjunct professor of mathematical finance at Copenhagen University. He wrote the book on adjoint differentiation (AAD) with Wiley (Modern Computational Finance, 2018), created differential machine learning with Brian Hugel, and delivered multiple influential publications and conference talks. He holds a PhD in mathematical finance from Copenhagen University and a Masters (DEA) of mathematical finance from University of Paris, City.

About the International Association for Quantitative Finance (IAQF)

The IAQF is the not-for-profit, professional society dedicated to fostering the profession of quantitative finance by providing platforms to discuss cutting-edge and pivotal issues in the field. Founded in 1992, the IAQF is composed of individual academics and practitioners from banks, broker dealers, hedge

funds, pension funds, asset managers, technology firms, regulators, accounting, consulting and law firms, and universities across the globe.

Through frank discussions of current policy issues, sponsoring programs to educate the financial community and recognizing outstanding achievements in the field, the IAQF acts as a beacon for the development of quantitative finance. Throughout its history, the IAQF's leadership has positioned it to respond to the evolving needs of the financial engineering and quantitative finance communities.