

## Premia version 5 Team

2002/07/01

### Premia 5

The Premia 5 version project has been mainly developed by:

- **Emmanuel TEMAM** is a engineer at [I.N.R.I.A](#) .
- **Antonino ZANETTE** is a researcher at Udine University.
- **Sophie VOLLE** is a engineer at [I.N.R.I.A](#) . She works on the implementation on the calibration methods.
- **Jean Marc COGNET** is a postdoc at [I.N.R.I.A](#) . He works on the implementation on the calibration methods.
- **Vincent BARRETTE** is a engineer at [I.N.R.I.A](#) . He works on the implementation of optimisation tools for the calibration methods.
- **Benjamin JOURDAIN** is a researcher at [C.E.R.M.I.C.S.](#) .
- **Bernard LAPEYRE** is head of [C.E.R.M.I.C.S.](#) .
- **Vlad BALLY** is a researcher fellow at [I.N.R.I.A](#)
- **Jaques PRINTEMP** is a researcher fellow at [I.N.R.I.A](#)
- **Lucia CARAMELLINO** works at Roma II University.
- **Bouhari Arouna** is a P.H.D. student at [C.E.R.M.I.C.S.](#) .
- **Stephane VILLENEUVE** works at Toulouse University.
- **Tony Lelievre** is a P.H.D. student at [C.E.R.M.I.C.S.](#) .
- **Serge PIPOLO** is a postdoc at [I.N.R.I.A](#) .

- [Maya Briani](#) is a P.H.D. student at University of Roma-la Sapienza. She works on the implementation of ADI-FFT method of Andersen-Andreasen in the Merton model.
- [Aurelie Judeau](#) is a student of Institut Galilee. She works under the supervision of [Benjamin JOURDAIN](#) on the implementation of Monte Carlo routines for local volatility models.
- [Mouhcine Berrada](#) is a student of ENPC. He works under the supervision of [Benjamin JOURDAIN](#) on the implementation of Carr-Madan method in the Merton model.

We also thank [Jacques DANIEL](#), who is system engineer at [C.E.R.M.I.C.S.](#) for numerous advices about C and [Jean Philippe Chancelier](#) for numerous advices about Scilab.