

Premia version 5 Team

2002/07/01

Premia 5

The Premia 5 version project has been mainly developed by:

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- **Sophie VOLLE** is a engineer at [I.N.R.I.A](#) . She works on the implementation on the calibration methods.
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- **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.](#) .
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- [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.