

-INRIA/MATHFI-

P R E M I A 5

Introduction to Premia

List of Algorithms

Finite Difference Methods

Monte Carlo Methods

Tree Methods

Approximation Methods

Closed Formula Methods

Calibration Methods

Option Families

Models

Dynamic Tests

Bibliography

Software Source Files

Premia 2 Team

Premia 3 - 4 Team

Premia 5 Team