

Premia 2 Team

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Premia 5

The Premia 2 project has been mainly developed by us:

- **Claude MARTINI** is head of the Premia project. He works at **I.N.R.I.A** in the **MATHFI** team.
- **Antonino ZANETTE** works at Trieste University. Formerly he was postdoc at **C.E.R.M.I.C.S.** .

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is a P.H.D. student at **C.E.R.M.I.C.S.** . He has written **PremiaCToTeX** and has provided a lot of programming help.
- **Anne GILLE-GENEST** is a postdoc at **C.E.R.M.I.C.S.** . She contributed to the Monte Carlo routines and also wrote the Monte Carlo documentation under the supervision of **Bernard LAPEYRE** who is head of **C.E.R.M.I.C.S.** .
- **Lucia CARAMELLINO** works at Roma III University. She contributed to the documentation of the closed-formula routines and of the Baldi-Caramellino-Iovino Monte Carlo method for double or moving barrier options and parisian options.
- **Jerome BUSCA** is Maitre de Conférences at the University of Tours. He wrote the Finite-Element methods for barrier options.
- **Olivier PIRONNEAU** works at Jussieu University. He contributed to the documentation of the finite-difference routines.

- **Stephane VILLENEUVE** works at Toulouse I University. He contributed to the documentation of the finite-difference routines.
- **Clement AKEBOUE** is a student of the Master of Ingenierie Mathematique Ecole Polytechnique/EPFL. He wrote the Laplace Transform routines for asian and double-barrier options.
- **Renaud GILLET** is a student of the Institut Galilee. He wrote the Dynamical test routines.
- **Paul STRACHMAN** is a 2nd year ENPC student. He wrote the approximation methods of Carr and Ju for the American Put under the supervision of **Benjamin JOURDAIN** who is researcher at [C.E.R.M.I.C.S.](#) .
- **Laurent CHRETIEN** is a P.H.D. student at the IFSA institute at Lyon. He developed pricing algorithms for discrete barrier options.
- **Frederic KSAS** is Phd student at [C.E.R.M.I.C.S.](#) . He contributed to the Quasi Monte Carlo routines .
- **Sami NABI** is a D.E.A. student of University Paris I. He contributed to the documentation of the Forward Shooting grid Method for asian options.
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