Premia Contents
version 13

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This file describes the content of the directory Premia13

- Doc

  - premiainstall.pdf
    installation of Premia

  - premiaintro.pdf
    overview of the Premia project

  - premiakernel.pdf
    documentation of the software architecture

  - premiainterface.pdf
    documentation of the software functionalities

  - premiacontents.pdf
    this file

  - premiadoc.pdf
    documentation of the documentation

  - premiamble.tex
    preamble of tex files in Premia

  - premiambledoc.tex
    preamble of tex files in the directory Doc of Premia (like this file)

  - premiamend.tex
    postamble (just before end document) of tex files in Premia. In particular contains `bibliography`

  - premiaendnobib.tex
    the same without bibliography

– premiadata.tex
  newcommands, logos, . . .

– premiaCToTeX.c
  utility to generate the hyperlinked skeleton of the web documentation system from the source files written by Emmanuel Temam

- **Src**

  – `premia13_doc.pdf`
    the entrance point of the documentation system

  – `mod_doc.pdf`
    links to the Models (Black-Scholes1d. . .)

  – `opt_doc.pdf`
    links to the Options (Call european. . .)

  – `summary_doc.pdf`
    links to all the software source files

  – `biblio.pdf`
    list of all the books and articles from which the algorithms are drawn

  – `dyntest_doc.pdf`
    documentation of the DynamicTest utilities

  – `tr_doc.pdf`
    documentation of the Tree Methods routines

  – `fd_doc.pdf`
    ocumentation of the Finite-Difference routines

  – `ap_doc.pdf`
    Documentation of the Approximation Methods routines (Whaley. . .)

  – `mc_doc.pdf`
    Documentation of the Monte Carlo routines

  – `cf_doc.pdf`
    Documentation of the Close Formula routines

  – premia.c
    The main file (ie: with the function `main`) of the software

- Various other *doc.pdf files unrelated to source files but which discuss one topic or another like american options, convergence for tree methods. . . all these files are linked at some point of the documentation web

- Common
  source files of the Premia informatic kernel, cf.

  `summary_doc.pdf`

- Mod
  source files of the Models and PricingMethods, cf.

  `summary_doc.pdf`

- Opt
  source files of the Options, cf.

  `summary_doc.pdf`

- **Unix**

  - makefile
    makefile of the project for GCC

  - my_tex2pdf
    bash utility to get file.pdf from file.tex

  - bash_archive
    bash program to link the ouput of a run of Premia to the documentation

- **Win**

  - PremiaWin.exe
    Win32 console application executable of Premia

  - premiaCToTeX.exe
    Win32 console apllication of PremiaCToTex

  - autoplot.bat
    batch file to be launched before Premia which calls wgnuplot at the end of computation

  - getpremiatree.bat
    batch file which calls the command tree to get the directory structure of Premia. It is used in premiaintro.pdf

  - tex2pdfone.bat
    batch file to get file.pdf from file.tex

- tex2pdfall.bat

  batch file to get the .pdf files from the .tex in Src

- out2pdf.bat

  batch file to get gnupremia.pdf (Graphs and all the session data) from the ouput of a run of Premia

- archivepdf.bat

  batch fileprogram to link the ouput of a run of Premia to the documentation

- Microsoft

  the MSVisualC++6.0 PremiaWin and PremiaCToTeX projects

- WinEdt

  various batch files and WinEdt macro files to use WinEdt as a front-end to develop or run Premia. Also a Menu configuration setting cm.wed to be loaded with LoadMenus. In cm.wed you should replace d:\Premia13 with the value of your location of Premia13 (ie the value of the environment variable PREMIADIR, cf. premiainstall.pdf)