

Premia version 11 Team

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Premia 13

The version 12 of Premia has been mainly developed by:

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- [El Hadj Dia](#) is a P.H.D. student at University of at Marne La Vallee.
- [Armand Ngopyou](#) is a P.H.D. student at University of Evry.
- [Pierre Yves Lagrave](#) is a student at ENPC. He wrote Alos approximations for stochastic volatility models under the supervision of Benjamin Jourdain.
- [Jean Philippe Chancellier](#) is Professor at [C.E.R.M.I.C.S.](#) .
- [Anton Kolotaev](#) is in charge of the Excel interface of Premia.

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- [Nina Boyarchenko](#) is a PhD student in Finance and Economics at University of Chicago Booth School Business.
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- [Xiao Wei](#) is a research fellow at [I.N.R.I.A](#)
- [Vadim Zherder](#) was Assistant Professor at Rostov State University of Economics.
- [Amine Bellakra](#) is a student at ENPC. He wrote Lord approximation under the supervision of Benjamin Jourdain.
- [Olivier Camus](#) is a student at ENPC. He wrote Monte Carlo primal dual algorithm for pricing American options under the supervision of Benjamin Jourdain.
- [Moulay Abdellah Chkifa](#) is a student at ENPC. He wrote several schemes for the approximation of SDE of the Heston model under the supervision of Aurelian Alfonsi.
- [Slim Belazi](#) is a student at Paris 6. He wrote the routine for pricing CDO tranches in the dynamical Generalized-Poisson Loss model.
- [Amaury De La Vaissiere](#) is at engineer [I.N.R.I.A](#) . He is Windows developper for Premia.
- [Jean Philippe Chancellier](#) is a professor at [C.E.R.M.I.C.S.](#) .
- [Anton Kolotaev](#) He write the Excel interface of Premia.

Premia version 10 Team

The Premia 10 version project has been mainly developed by:

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- [Armand Ngopyou](#) is a 3rd a Ecole Polytechnique student. He wrote the routine for pricing and calibrate Implied CDO.
- [Olivier Dupont](#) is a student at ENPC. He wrote approximation formulas(Carmona-Durrleman method) for pricing Basket options and Asian option in a multi dimensional Black-Scholes model under the supervision of Benjamin Jourdain.
- [Jean Philippe Chancellier](#) is a professor at [C.E.R.M.I.C.S.](#) . He is writing NSP interface of Premia.
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Premia version 9 Team

The Premia 9 version project has been mainly developed by:

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- [Nicolas PRIVAULT](#) is professor at Poitiers University.
- [Peter TANKOV](#) is now Assistant Professor at Paris VII University.
- [Roberto Natalini](#) is professor at IAC Rome.
- [Vincent Lemaire](#) is a research fellow at [I.N.R.I.A](#)
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- [Julien Bourgouint](#) is a 3rd a Ecole Polytechnique student. He wrote the routine for pricing Bermudan Swaptions in Libor Market Model and Options Baskets in Black-Scholes model under the supervision of Nicolas Privault which is professor at Poitiers University.
- [Jeremy Poirot](#) is a “Ecole Centrale de Lyon” student. He wrote the Monte Carlo algorithm for pricing European options in Tempered Stable and CGMY Models under the supervision of Peter Tankov.
- [Audrey Drif](#) is a student at University La Sorbonne. She wrote approximation formulas for pricing interest rate derivatives where the models (LMM, HJM) are driven by Lévy process under the supervision of Nicolas Privault and Peter Tankov.

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- [Jean Philippe Chancellier](#) is a professor at [C.E.R.M.I.C.S.](#) . He is writing NSP interface of Premia.
 - [Anton Kolotaev](#) is a engineer at [I.N.R.I.A](#) . He write the Excel interface of Premia.

Premia version 8 Team

The Premia 8 version project has been mainly developed by:

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- **Antonino ZANETTE** is a Assistant Professor at Udine University.
- **Jerome Lelong** is a P.H.D. student at [C.E.R.M.I.C.S.](#) . He contributes to the maintenance of the C code and wrote Scilab script files to automatically generate an HTML version of the Documentation. He implements a new sequence of compilation using the *autotools*.
- **Ekaterina Voltchkova** was research fellow at [C.E.R.M.I.C.S.](#) and is now postdoc at ETH Zurich
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- **Pierre Girardeau** is a 2nd year ENSTA student.
- **Xin Wang** is a 2nd year ENSTA student. She wrote Approximation Formulae and Monte Carlo methods for pricing interest rate derivatives in a Multi Factor CIR Model under the supervision of Jean Francois Delmas who is Assistant Professor at Cermics.

- **Ershova Tatiana** is a Ecole Polytechnique student. She wrote the Ninomya-Victoir algorithm for pricing Asian options in the Heston model under the supervision of Arturo Kohatsu-Higa and Peter Tankov.
- **Cheikh-Ali Majd** is a 2nd year ENSTA student. He wrote Monte Carlo algorithms for pricing European options in stochastic volatility model of Foque-Papanicolau-Sircar under the supervision of Julian Guyon
- **Jérôme Elfassy** is a 2nd year ENPC student. He wrote Monte Carlo algorithms for pricing interest rate product in BGM-CEV model, under the supervision of Benjamin Jourdain.

Premia version 7 Team

The Premia 7 version project has been mainly developed by:

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- **Jose DA Fonseca** is Assistant Professor at Ecole Supérieure d'Ingenierie Leonard de Vinci.
- **Benjamin JOURDAIN** is a Assistant Professor at [C.E.R.M.I.C.S.](#) .
- **Bernard LAPEYRE** is head of [C.E.R.M.I.C.S.](#) .
- **Vlad BALLY** is a professor at Marne La Vallee.
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- **Marouen Messaoud** is a P.H.D. student at [I.N.R.I.A](#) .
- **Virginie Debelley** is a student of La Rochelle University. She works under the supervision of Nicolas Privault on the implementation of Monte Carlo methods in a jump Merton model for greeks computation using Malliavin Calculus.
- **Martial Collen-Billon** is a 2nd year ENSTA student. He wrote Closed Formulae and Monte Carlo methods for pricing interest rate derivatives in a Squared Gaussian Model under the supervision of Jean Francois Delmas who is Assistant Professor at Cermics.
- **Guillame Douglas** is a 2nd year ENPC student. He wrote the tree methods or pricing interest rate derivatives in a Squared Gaussian Model under the supervision of Benjamin Jourdain who is Assistant Professor at Cermics.

Premia version 6 Team

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- **Benjamin JOURDAIN** is a Assistant Professor at [C.E.R.M.I.C.S.](#) .
- **Bernard LAPEYRE** is head of [C.E.R.M.I.C.S.](#) .
- **Vlad BALLY** is a professor at Marne La Vallee.
- **Jaques PRINTEMP** is a Assistant Professor fellow at [I.N.R.I.A](#) .
- **Gianluca FUSAI** is Professor at Novara University.
- **Lucia CAMELLINO** is associated professor at Roma II University.
- **Nicolas Privault** is professor at University La Rochelle.
- **Francois DUBOIS** is professor at CNAM Paris.
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- **Marouen Messaoud** is a P.H.D. student at [I.N.R.I.A](#) .
- **Yael Beer-Gabel** is a student of ENPC. She works under the supervision of **Benjamin JOURDAIN** on the implementation of Calibration with Weighted Monte Carlo.

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.

Premia version 5 Team

The Premia 5 version project has been mainly developed by:

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- **Antonino ZANETTE** is a Assistant Professor 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 Assistant Professor at [C.E.R.M.I.C.S.](#) .
- **Bernard LAPEYRE** is head of [C.E.R.M.I.C.S.](#) .
- **Vlad BALLY** is a Assistant Professor fellow at [I.N.R.I.A](#)
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- **Serge PIPOLO** is a postdoc at [I.N.R.I.A](#) .
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- **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.

Premia version 3 – 4 Team

The Premia 3 and 4 versions project has been mainly developed by:

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- **Antonino ZANETTE** is a Assistant Professor at Udine University.
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Premia version 2 Team

C. Martini, A.Zanette

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.
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We are very grateful to the following people:

- **Emmanuel TEMAM** is a P.H.D. student at **C.E.R.M.I.C.S.** . He has written **PremiaC-ToTeX** 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 CAMELLINO** 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 Assistant Professor 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.
- **Vassilios KOULOVASSILIOPOULOS** is postdoc at [I.N.R.I.A](#) . He contributed to the BuildGnuStuff routine and wrote the bash script files of Premia.

Wa also thank **Jacques DANIEL** , who is system engineer at [C.E.R.M.I.C.S.](#) for numerous advices about C.