Premia version 13 Team

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Premia 13

The version 13 of Premia has been mainly developed by:

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- Marie Amory is a student at ENPC. She wrote Antonelli Scarlatti approximations for stochastic volatility models under the supervision of Benjamin Jourdain.
- Nan Chen is a Master student at the Computer Science Department of the Université de Franche-Comté. He wrote algorithms for option pricing with GARCH models as underlying assets under the supervision of Juan-Pablo Ortega, CNRS.
- Jean Philippe Chancellier is Professor at C.E.R.M.I.C.S. .
- Anton Kolotaev is in charge of the Excel interface of Premia.