Premia past version Team

March 11, 2015

Premia 17

Premia version 15 Team

Premia 17

The version 16 of Premia has been mainly developed by:

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- Ahmed Kebaier is Assistant Professor at Paris 13 University.
- Ludovic Goudenege is Researcher at CNRS.
- Céline Labart is Assistant Professor at Savoie University.
- Xiao Wei is Assistant Professor at School of Insurance, Beijing
- Oleg Kudryavtsev is Professor at Russian Customs Academy Rostov.
- Kaouther Hajji is a P.H.D. student at Paris 13 University.
- Lokman A. Abbas-Turki is post-doc at TU Berlin Department of Mathematics.

- Jacopo Corbetta is a Milano Bicocca University Phd student. He wrote algorithms for pricing options in the Andreoli, Caravenna, Dai Pra, Posta model under the supervision of Benjamin Jourdain.
- Jean Philippe Chancellier is Professor at C.E.R.M.I.C.S. .
- Anton Kolotaev is a engineer at I.N.R.I.A .

The version 15 of Premia has been mainly developed by:

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- Ludovic Goudenege is Researcher at CNRS.
- Xiao Wei is Assistant Professor at School of Insurance, Beijing
- Kaouther Hajji is a P.H.D. student at Paris 13 University.
- Lokman A. Abbas-Turki is a engineer at I.N.R.I.A .
- Maxence Jeunesse is a P.H.D. student at University of Paris Est.
- Pu Jiang is a Ecole Polytechique Master student. He wrote algorithms for spread options and commodity options under the supervision of Lokman A. Abbas-Turki.
- Jean Philippe Chancellier is Professor at C.E.R.M.I.C.S. .
- Anton Kolotaev is a engineer at I.N.R.I.A .

Premia version 14 Team

The version 14 of Premia has been mainly developed by:

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- Antonino Zanette is Professor at Udine University.
- Sidi Ould-Aly is a engineer at I.N.R.I.A .
- Aurélien Alfonsi is Assistant Professor C.E.R.M.I.C.S. .
- Ahmed Kebaier is Assistant Professor at Paris 12 University.
- Oleg Kudryavtsev is Professor at Russian Customs Academy Rostov.
- Céline Labart is Assistant Professor at Savoie University.
- Ludovic Goudenege is Researcher at CNRS.
- Xiao Wei is Assistant Professor at School of Insurance, Beijing
- Davide Marazzina is researcher at Politecnico di Milano.
- David Skovmand is researcher at Aarhus University.
- Abdel Ahdida is a P.H.D. student at C.E.R.M.I.C.S. .
- Stefano Di Marco is a postdoc at C.E.R.M.I.C.S. .
- Lokman A. Abbas-Turki is a P.H.D. student at University of Paris Est.
- Maxence Jeunesse is a P.H.D. student at University of Paris Est.
- Duc Phuong Nguyen is a Ecole Polytechiquea Master student. He wrote algorithms for option pricing with the Bergomi model and the revisited Bergomi model as underlying assets under the supervision of Sidi Ould-Aly.
- Orrego Ignacio is a Ecole Polytechiquea Master student. He wrote algorithms for option pricing in the Hunt Kennedy multidimensional model.
- Jean Philippe Chancellier is Professor at C.E.R.M.I.C.S. .
- Anton Kolotaev is a engineer at I.N.R.I.A .

The version 13 of Premia has been mainly developed by:

- Jérôme Lelong is Assistant Professor at Ensimag Grenoble.

- Antonino Zanette is Professor at Udine University.
- Ismail Laachir is Engineer at I.N.R.I.A .
- El Hadj Dia is Engineer at I.N.R.I.A .
- Aurélien Alfonsi is Assistant Professor C.E.R.M.I.C.S. .
- Benjamin Jourdain is Professor at C.E.R.M.I.C.S. .
- Ahmed Kebaier is Assistant Professor at Paris 12 University.
- Oleg Kudryavtsev is Professor at Russian Customs Academy Rostov.
- Céline Labart is Assistant Professor at Paris 6 University.
- Xiao Wei is Assistant Professor at School of Insurance, Beijing
- Vadim Zherder is a researcher fellow at I.N.R.I.A .
- Abdel Ahdida is a P.H.D. student at C.E.R.M.I.C.S. .
- Ayech Bouselmi is a P.H.D. student at University of Paris Est.
- Martin Keller Ressel is a P.H.D. student at ETH Zurich.
- Andrea Minca is a P.H.D. student at University Paris VI.
- Bowen Zhang is a P.H.D. student at .Delft University of Technology.
- 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.

The version 12 of Premia has been mainly developed by:

- Jérôme Lelong is Assistant Professor at Ensimag Grenoble.

- Antonino Zanette is Assistant Professor at Udine University.
- Ismail Laachir is Engineer at I.N.R.I.A .
- David Pommier is Engineer at I.N.R.I.A .
- Aurélien Alfonsi is Assistant Professor C.E.R.M.I.C.S. .
- Benjamin Jourdain is Professor at C.E.R.M.I.C.S. .
- Michel Vellekoop is Professor at Amsterdam School of Economics.
- Ahmed Kebaier is Assistant Professor at Paris 12 University.
- Oleg Kudryavtsev is Assistant Professor at Russian Customs Academy Rostov
- Céline Labart is Assistant Professor at Paris 6 University.
- Luitgard Veraart is Assistant Professor at Karlsruhe Institute of Technology
- Ekaterina Voltchkova is Assistant Professor at Toulouse University.
- Xiao Wei is Assistant Professor at School of Insurance, Beijing
- Vadim Zherder is a researcher fellow at I.N.R.I.A .
- Abdel Ahdida is a P.H.D. student at C.E.R.M.I.C.S. .
- Christa Cuchiero is a P.H.D. student at ETH Zurich.
- 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.

The Premia 11 version project has been mainly developed by:

- Jerome Lelong is Assistant Professor at ENSTA Paris.
- David Pommier is engineer at I.N.R.I.A .
- Antonino Zanette is a Assistant Professor at Udine University.
- Aurelian Alfonsi is Assistant Professor C.E.R.M.I.C.S. .
- Christian Bayer is post-doc at Royal Institute of Technology of Stockholm.
- Nina Boyarchenko ia a PhD student in Finance and Economics at University of Chicago Booth School Business.
- El Hadj Dia is a P.H.D. student at University of at Marne La Vallee.
- Benjamin Jourdain is professor at C.E.R.M.I.C.S. .
- Ahmed Kebaier is Assistant Professor at Paris 12 University.
- Oleg Kudryavtsev is Assistant Professor at Russian Customs Academy Rostov
- Celine Labart is Assistant Professor at Paris 6 University.
- Armand Ngopyou is a P.H.D. student at University of Evry.
- 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:

- Antonino ZANETTE is a Assistant Professor at Udine University.
- Jerome Lelong is postdoc at I.N.R.I.A .
- Ahmed Kebaier is Assistant Professor at Paris 12 University.
- Vadim ZHERDER was Assistant Professor at Rostov State University of Economics.
- Gianluca FUSAI is Professor at Novara University.
- Celine Labart is postdoc at I.N.R.I.A
- Xiao Wei is a research fellow at I.N.R.I.A
- Benjamin JOURDAIN is professor at C.E.R.M.I.C.S. .
- Aurelian Alfonsi is Assistant Professor C.E.R.M.I.C.S. .
- E. Dia is a P.H.D. student at University of at Marne La Vallee.
- Roberto Natalini is professor at IAC Rome.
- Maya Briani is a research at CNR Napoli (Italy)
- Marco Papi is a Assistant Professor at University of Varese (Italy)
- Cristiano Paris is a P.H.D. student at IAC Rome
- Armand Ngopyou is a 3nd a Ecole Polytechique 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.
- Anton Kolotaev is a engineer at I.N.R.I.A . He write the Excel interface of Premia.

Premia version 9 Team

The Premia 9 version project has been mainly developed by:

- 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. .
- 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
- Xiao Wei is a research fellow at I.N.R.I.A
- Syoiti NINOMIYA is professor at Tokyo Institute of Technology.
- Mohamed MNIF is a research fellow at ENIT LAMSIN Tunisie.
- Benjamin JOURDAIN is professor at C.E.R.M.I.C.S. .
- Vadim ZHERDER was Assistant Professor at Rostov State University of Economics.
- Maya Briani is a research at CNR Napoli (Italy)
- Marco Papi is a Assistant Professor at University of Varese (Italy)
- Cristiano Paris is a P.H.D. student at IAC Rome
- Aurelian Alfonsi is a P.H.D. student at C.E.R.M.I.C.S. .
- Julien Bourgouint is a 3nd a Ecole Polytechique 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.
- 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:

- Peter TANKOV was a postdoc at I.N.R.I.A and is now Assistant Professor at Paris VII University.
- 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. ans is now postdoc at ETH Zurich
- Sonke Blunck is a research fellow at I.N.R.I.A
- Marian Ciuca is a research fellow at C.E.R.M.I.C.S.
- Amara Cisse is engineer at I.N.R.I.A
- Benjamin JOURDAIN is a Assistant Professor at C.E.R.M.I.C.S. .
- Jacques PRINTEMPS is a Assistant Professor fellow at I.N.R.I.A
- Aurelian Alfonsi is a P.H.D. student at C.E.R.M.I.C.S. .
- Nicola Moreni is a P.H.D. student at C.E.R.M.I.C.S. .
- Julien Guyon is a P.H.D. student at C.E.R.M.I.C.S. .
- Kengy Barty is P.H.D student at Electricité de France R&D.
- Jean-Sébastien Roy is P.H.D student at Electricité de France R&D.
- Cyrille Strugarek is P.H.D student at C.E.R.M.I.C.S. Electricité de France R&D.
- 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 Polytechique 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 algorithmsfor 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:

- Antonino ZANETTE is a Assistant Professor at Udine University.
- Emmanuel TEMAM is a engineer at I.N.R.I.A .
- Jose DA Fonseca is Assistant Professor at Ecole Superieure 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.
- Marc Barthon Smith is a postdoc at I.N.R.I.A
- Adel Ben Haj Yedder is a postdoc at I.N.R.I.A
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- Nicolas Privault is professor at University La Rochelle.
- Tony Lelievre is a P.H.D. student at C.E.R.M.I.C.S. .
- Nicola Moreni is a P.H.D. student at C.E.R.M.I.C.S. .
- Julian Berton is a P.H.D. student at Marne La Vallee.
- 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

The Premia 6 version project has been mainly developed by:

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- Antonino ZANETTE is a Assistant Professor at Udine University.
- 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 CARAMELLINO is associated professor at Roma II University.
- Nicolas Privault is professor at University La Rochelle.
- Francois DUBOIS is professor at CNAM Paris.
- Bouhari Arouna is a P.H.D. student at C.E.R.M.I.C.S. .
- Tony Lelievre is a P.H.D. student at C.E.R.M.I.C.S. .
- Nicola Moreni is a P.H.D. student at C.E.R.M.I.C.S. .
- Julian Berton is a P.H.D. student at Marne La Vallee.
- 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.

Wa also thank Jacques DANIEL , who is system engineer at C.E.R.M.I.C.S. for numerous advices about C and Jean Philippe Chanchelier for numerous advices about Scilab.

Premia version 5 Team

The Premia 5 version project has been mainly developed by:

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- 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
- Jaques PRINTEMP is a Assistant Professor fellow at I.N.R.I.A
- Lucia CARAMELLINO works at Roma II University.
- Bouhari Arouna is a P.H.D. student at C.E.R.M.I.C.S. .
- Stephane VILLENEUVE works at Toulouse University.
- Tony Lelievre is a P.H.D. student at C.E.R.M.I.C.S. .
- Serge PIPOLO is a postdoc at I.N.R.I.A .
- Maya Briani is a P.H.D. student at University of Roma-la Sapienza She works on the implementation of ADI-FFT method of Andersen-Andreasen in the Merton model.
- 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.

Wa also thank Jacques DANIEL , who is system engineer at C.E.R.M.I.C.S. for numerous advices about C and Jean Philippe Chanchelier for numerous advices about Scilab.

Premia version 3 – 4 Team

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

- Pierre COHORT is a postdoc at I.N.R.I.A . He contributed to the Monte Carlo routines for American options.
- Antonino ZANETTE is a Assistant Professor at Udine University.
- 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. .
- Emmanuel TEMAM is a P.H.D. student at C.E.R.M.I.C.S. .
- Gianluca FUSAI is Professor at Novara University.
- Stephane VILLENEUVE works at Evry University.
- Christophe PATRY is a P.H.D. student at I.N.R.I.A .
- Laurent NGUYEN is a P.H.D. student at C.E.R.M.I.C.S. .
- Tony Lelievre is a P.H.D. student at C.E.R.M.I.C.S. .
- Jean Francois BERGEZ is a ENPC student. He works under the supervision of Benjamin JOURDAIN .
- Jerome HUGUENY is a ENPC student. He works under the supervision of Benjamin JOURDAIN .
- Sophie DEBORGGRAEVE is a student of Institut Galilee. He works under the supervision of Benjamin JOURDAIN .
- Youssef ITRIB is a student of Institut Galilee. He works under the supervision of Benjamin JOURDAIN .

Wa also thank Jacques DANIEL , who is system engineer at C.E.R.M.I.C.S. for numerous advices about C.

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.
- Antonino ZANETTE works at Trieste University. Formerly he was postdoc at C.E.R.M.I.C.S. .

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 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 Polytechique/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.