

Premia Contents

version 17

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This file describes the content of the directory **Premia17**

- **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**

- [premia17_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](#)
documentation of the Finite-Difference routines
- [ap_doc.pdf](#)
Documentation of the Approximation Methods routines (Whalley...)
- [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 output of a run of Premia to the documentation
- **Win**
 - [PremiaWin.exe](#)
Win32 console application executable of Premia
 - [premiaCToTeX.exe](#)
Win32 console application 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 output of a run of Premia
- [archivepdf.bat](#)
batch file/program to link the output 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:\Premia17` with the value of your location of Premia17 (ie the value of the environment variable PREMIADIR, cf. [premiainstall.pdf](#))