
DEGREES AWARDED 2003-4

DPhil

Name	Supervisor	Thesis title
James Bosson	S.J Chapman J.R Ockendon	Asymptotic Approaches to Oscillatory Eigenvalue Problems
Liam Clarke	L.A Smith	Nonlinear Time Series Analysis of Data Streams
Andrew Grief	S.D Howison S.J Chapman	Modelling of Thin-Film Superconductors
David Mortimer	S.J Chapman J.R Ockendon	Exponential Aysmptotics and Stokes Lines in Partial Differential Equations
John Nolan	R.Leese	Frequency Assignment and Spectrum Trading for Radio Services

MSc in Applied and Computational Mathematics (the "M.Res")

Nicola Ashbee	Coating Strategies for Virus Particles in Cancer Gene Therapy.
Stefano Giani	Magnus Series Methods for DES.
Wai Min Jason Goh	Mathematical Modelling of the Carding Machine.
Ioana Gradinescu	New Approaches to the Stochastic Minority Game.
Ben Heineike	Stochastic Epidemic Models Applied to Scrapie.
Peter Hirst	Cluster Analysis of Financial Securities (Royal Bank of Scotland).
Philip Hyde	An Experimental and Mathematical Modelling Study of Delivery of Chemotherapeutical Drugs to Solid Tumours.
Mayank Kanga	Sparse Grid Finite Element Methods.
Pantelis Kotzoni	Alternative interest-rate models.
Apostolos Kourti	The Adjoint Approach to Calculating Option Price Sensitivities.
Christian Schroeder	A Generalisation Moment Problem and its Application to Classification.
Martin Vu	Static Parameter Estimation in State Space Models (Royal Bank of Scotland).
Robin Wiseman	Fast Pricing Techniques for European Swaptions.
Rachel Zammett	The Formation & Evolution of Spiral Troughs in the Martian Polar Ice Cap.

Distinctions were awarded to Jason Goh, Peter Hirst, Robin Wiseman and Rachel Zammett.

MSc in Mathematical Modelling and Scientific Computing

Shezhad Ashraf	Foam Filled Towed Sonar Arrays (Thales Underwater Systems).
James Blackman	Sparse Grid Solutions to the Libor Market Model.
Oliver Card	Examining Factors Responsible for Parasitoma Profiles of African Trypanosomes.
Kanika Dhyani	A Computational Investigation of a New Type of Polynomial Time Algorithm.
Alexander Fletcher	Modelling Transport Processes in Spinal Discs.
Nicolas Jeannequin	Modelling of Ionic Currents for Heart Cells.
Mohamed Sadok Lamine	Modelling a Sump Tail in Stratified Two Phase Flow (Schlumberger).
Thushka Maharaj	Transmission Dynamics of HIV.
James Murphy	Extracting Structure from Haplotype Data.
Daniel Okuonghae	Applications of h- and p-Adaptive Discontinuous Galerkin F E Methods to the Rotating Disk Electrode Problem in Electrochemistry.
Sofia Rafailidou	A Multi-species Model of the Impacts of Climate Change.
Matthew Shirley	The Pricing of Discretely Sampled Options
Kavithan Siva	Continuous Auction Market Models (Goldman Sachs)
Julie Spruyt	The Normalised Cut Algorithm for Data Clustering
Paul Walsh	Short Rate Models: Trinomial Trees
Francis Woolfe	Motion-Based Dynamic Texture Recognition.

A distinction was awarded to Nicolas Jeannequin, who was also awarded the Nuclear Electric Prize.

We are grateful to Goldman Sachs, Royal Bank of Scotland, Schlumberger Cambridge Research and Thales Underwater Systems for sponsoring these two courses