
DEGREES AWARDED 2004-5

DPhil

Name	Thesis title
David Buttle	Credit Networks and Agent Games
Carina Edwards	Hypercritical shallow water flows
Katerina Kaouri	Secondary Sonic Boom
Carlo Smith	Free Boundary Problems in Thin Fluid Films
Naomi Wallner	Modelling correlated default and the pricing of collateralized debt obligations

MSc in Applied and Computational Mathematics

Oliver Clary	Outbreak of Epirrita Autumnata in Northern Finland
Richa Dudani	Examining the Factors Responsible for parasitemia Profiles of African Trypanosomes
Rossa Jawad	Tumour Modelling
Laure Kerboul	Credit risk modelling: Estimating transition matrices
Su Pan	Monte Carlo Techniques for Pricing Americans
Basileios Papatheodorou	Enhanced Monte Carlo Methods for Pricing and Hedging Exotic Options
Constantine Sarafopoulos	Trading Inflation Indexed Swaps; Models, Adjustments and Corrections
Andrea Schnepf	Phosphorus Nutrition of Mycorrhizal Plants. A Mathematical Model
Tino Wendisch	Analysing Equity – Linked Notes by Copula Based Monte Carlo Simulation

Distinctions were awarded to Laure Kerboul and Constantine Sarafopoulos.

MSc in Mathematical Modelling and Scientific Computing

Russell Betteridge	A Comparison of Integration Techniques for Multi-factor Problems in Finance
Alexander Borthwick	Epidemiology of Co-Epidemics TB and HIV
Romain Coulombe	Indifference pricing in discrete incomplete markets
Thomas Dombrowsky	Investigation into the Aspects of Industrial and Environmental Inverse Problems (Schlumberger)
Matthew Habgood	Phonons in Carbon Nanotubes
Daniel Halford	Equity Default Swaps: Modelling, Methodology and Calibration
Laura Malvaez	Valuation of Inflation Indexed Derivatives with Three Factor Model
Christina Matzke	Generating Functional Analysis of a Model Economy with Heterogeneous Adaptive Consumers
Jane Mawdsley	Bioremediation of Polluted Groundwater Flow

Alex Prideaux	Finite Difference Schemes For Pricing American Put Options
Leanne Roberts	Distributed blood flow model of respiratory control
Andrea Schepf	Phosphorous nutrition of mycorrhizal plants
Edmund Tarleton	Impact of submarine jet and wake on the shape of a towed array during turn manoeuvres (Thales Underwater Systems)
Ivan Weber	Controlling risk in revenue management
Benedikt Wirth	A Mathematical Model for Hydrocephalus
Cian Wilson	Elliptic Structured Grid Generators Using Unstructured Trangulations

Distinctions were awarded to Alex Prideaux, Ivan Weber and Benedikt Wirth. Benedikt Wirth was awarded the Nuclear Electric Prize.