DEGREES AWARDED 2005-6

DPhil

Name	Thesis title
Nim Arinaminpathy	On the effect of isolated dust grains in a plasma
Neil Firth	High Dimensional American Options
John Fozard	Diffraction and Scattering of High Frequency Waves
Christoph Girardet	Motion of singular sets
Florian Huehne	Levy processes and their chaos expansions in finance
Tino Kluge	Pricing swing options and other electricity Derivatives
Siu-Lung Law	Financial Optimization Problems
Michael Mitton	Derivatives Pricing in Finitely Liquid Markets
John Moriarty	Queues, directed percolation and directed polymers
Edgar Perez	Heat Transport by Baroclinic Eddies
Chris Poole	Penetration of a shaped charge

MSc in Applied and Computational Mathematics

Kashif Afzal	The Effect of Sharia Compliance on Derivatives Pricing
Nikolay Aleksandrov	Pricing American Options – a Monte Carlo Approach
Stephanie Clark	Modelling of Periodic Breathing with Variable Cardiac Output
Peter Ducane	The Leak Off Test
Adam Saeed Iqbal	Financing R&D Under Uncertainty
Shuang Li	Valuation and Hedging of Options on Non-Tradeable Risks in a Diffusion Setting
Guojing Lin	The Springy Pendulum and Rossby Waves
Sarah McBurnie	Volcanic Eruptions in Two-Phase Flow
David Nourani	Pricing Credit Derivatives
Hugo Para	Calibration of Forward Rates Volatility
Javed Samuel	The Fitness Network - Properties and Epidemic Dynamics
James Schofield	Optimal Aerodynamic Design of Bicycle Frames
Zanna Tayler	Modelling Synovial Joints and the Progression of Rheumatoid Arthritis
Quin Wills	The Clustering of Curves as a Novel Approach to Describe Pharmaceutical Toxicity

Distinctions were awarded to Aleksandrov, Saeed Iqbal, Guojing Lin and Sarah McBurnie.

MSc in Mathematical Modelling and Scientific Computing

Nicholas Hinde	Hedging Options Under Jump-Diffusion
Grant Gillary	Ranking Competitors Based on Partial Data
Kimiya Minoukadeh	Mathematical Model for Antibody Affinity Maturation in an Immune Response
Andrew McLennan	Spatiotemporal Reconstruction of Dynamic PET Images
Daniel Templeton	Voice Mimicry
Valerio Vitacolonna	Stochastic Modelling of Wind Speed Time Series
Rafel Bordas	Parameter Estimation in AC Voltammetry
Jeremie Ouaki	Valuation and Hedging in Incomplete Market
Kajia Wei	A Practical Investigation of the Normalised Cut Algorithm for Data Clustering
Andy Thompson	The plasma Boundary in a Magnetic Field
Laurent Montete	Analysis and Pricing of Barrier Options
Liya Asner	Numerical Solutions of Coagulation Problems

Distinctions were awarded to Liya Asner, Rafel Bordas, Nick Hinde, Andrew McLennan and Daniel Templeton.

Nick Hinde won the Nuclear Electric Prize.