

**THE UNIVERSITY OF ALBERTA
DEPARTMENT OF MATHEMATICAL and STATISTICAL SCIENCES**

**M.Sc. (Course-based) Degrees
1979-present**

Completion	M.Sc. Project Title	Student	Supervisor
1979	No title	S. Rolland	R.D. Routledge
1981	The statistical analysis of some data concerning asthma	N. Weimer	D.H. Kelker
1982/12/10	Discriminant Analysis: A study of theory and Applications	M. Cree	D.W. Kelker
1982	No title	S. Ofori-Nyarko	J.R. McGregor
1982	Evaluation of deconvolution techniques with applications to geophysical exploration	D. Timko	D. McLeish
1983/02	Some results in reliability using death-immigration and renewal processes	A.Q.C. Luong	M. Hlynka
1983	No title	F Agyepong	J. Sheahan
1983	To estimate the relationship between a measure of the survival time to failure (death) and several independent variables	G. Arraiz	D. McLeish
1985/06/19	A comparison of two confidence sets in the Manova problem	W.K. Yau	P.M. Hooper
1985/08/06	A simulation study of three methods for the analysis of mortality data	D.S.K. Szeto	P.M. Hooper
1985 Fall	The oscillatory and asymptotic behaviour of solutions of the Stieltjes Integro-differential equation	C-C.S. Yu	L.H. Erbe
1986/10	Problem of nonresponse and pooling of sub-Population estimates in sample survey	G. Singh	N.G.N. Prasad
1987/12	A modified neural network model	G.A. Mohamed	M.N. Oguztoreli
1987	The derivation and application to medical Research of the null distribution of the small Sample mean correlation coefficient	M.I. Bhatti	J.R. McGregor
1987	A comparison of curve fitting procedures on The unit sphere	M.M. Matin	D.W. Kelker
1988/08	The maximum dispersion problem	T. Baptie	Y.S. Wong
1989/07/10	Optimal control of antagonistic muscles	J. Wang	M.N. Oguztoreli
1989	The Fisher distribution and surface Roughness	D.W.B. Ho	D.W. Kelker
1990/07	Inference on the interclass correlation	L. Padmanabhan	N.G.N. Prasad

	Coefficient in the analysis of familial data		
1990/12	M_i -spaces	D. Pinnaduwege	S.W. Willard
1990	No title	H. Mangar	D.H. Kelker
1991	No title	Y. Zhuang	?
1992	No title	T. Feng	D.P. Wiens
1992	Effect of grazing systems on herbage Production and quality of feed on offer	T.M. Kumar	J. Sheahan
1992	Application of some multivariate techniques in analysing biological data	H. Van Nguyen	D.P. Wiens
1992	No title	T. Wang	J. Sheahan
1993	A connection between von Neumann algebras and Coxeter graphs	P. Check	R.V. Moody
1993 Riemenschneider	Cardinal spline interpolation on the lattice Z^S	H. E.-Minawi/S.D.	
1993	Classification of soil microbiological Communities using phospholipid-linked fatty Acid methyl ester composition	D. Pinnaduwege	D.W. Kelker
1993	Finsler metrics	P.K. Ving	P.L. Antonelli
1993	A survey of Kazhdan-Lusztig conjectures	Y. Yoshii	R.V. Moody
1994	An investigation into the biodistribution of the frizen N.G.N. Prasad and lyophilized formulations of TC-99m MAb-170 (Tur-Scint AD TM) in mice		M. Adam
1994	Axial stretching of circular cylindrical elastic Membranes	F. Elbaty	R.J. Tait
1994	An analysis of the characteristics influencing The artistic and financial achievement of Domestic projects funded by Telefilm Canada	C. Hiltz	D.H. Kelker
1994	Numerical identification of unknown parameter in heat equation	E. Kopotun	Y. Lin
1994	On the statistical analysis of television ratings And health care data	S. Malo	D.H. Kelker
1994	Numerical methods of solving Euler equations	Q. Peng	Y.S. Wong
1995/02/03	Statistical analyses of restorative dentistry data And statistical analyses of marketing data	D. Mayes	P.M. Hooper
1995/08/14	Bore initiation in two-layer models of gravity	D. Sawtell	T.B. Moodie
1995	No title	R. Wan	G. Peschke
1995	C-Code implementation of RS-interpolation	Y. Wei/S.D. Riemenschneider	

	On rectangular domains		
1996/06/11	On Lyapunov inequality	D. Lakew	J.S. Muldowney
1996/08	The estimation of spatial degrees of freedom Of a climate field and its applications	X. Wang	S. Shen
1997/02 Page	A survey of modern cosmology	M. Mireau	H. Kunzle/D.
1997/08/28	Diffraction of quasicrystals	P. Wiebe	R.V. Moody
1997/09	The free boundary of American put bonds	Q. Zhuang	W. Allegretto
1997	Analysis of asset returns using a hidden Markov Model	K. Harney	R.J. Elliott
1997	An analysis of the difference in rates of doctor visits between skull fracture children and non skull fracture children under five*	M. Malik	D.H. Kelker
1998/06/22	Investigating the value of portfolio of U.S. treasury Strips vs value of the underlying U.S. government Coupon bond	L. Mayhew	J.F. Carriere
1998/08/31	Optimized Kalman filters: a financial application	B. Hunter (x 2 copies)	R.J. Elliott
1998/09	A study of hearing loss in gold miners	J. O'Connor	D.P. Wiens
1998	Monte Carlo methods for currency option pricing in target zone regimes	R. Archibald	A. Cadenillas (x 2 copies)
1998	Models of exchange rate dynamics: survey and Computations	M. Charlton	A. Cadenillas (x 2 copies)
1998	Hidden Markov models: an application to the Interpretation of insider trading signals	A. Cook	R.J. Elliott
1998	European option pricing with transaction costs In discrete time: survey and computations	M. Korolkiewicz	A. Cadenillas
1998	An approximation to the instantaneous short rate	S. Liao	J.F. Carriere
1998	Java application for the free boundary of American put options	C. Qi	Y.P. Lin
1999	The early exercise boundary for an American Put Option	A. Amariei	J.F. Carriere
1999	Non linear filter estimation of volatility	J. Valencia	R.J. Elliott
2000/08/18	Option pricing closed-form solutions and Stochastic volatility	D. Cereda	R.J. Elliott
2000/08/23	Filtering commodity prices via the expectation-maximization algorithm	C. Hyndman	R.J. Elliott
2000/08/30	A non-hydrostatic model for monodisperse Sediment laden gravity currents	M. Bennett	T.B. Moodie
2000/10/02	The connection between random walks and	M. Farzamirad	J.W. Macki

	Reaction-diffusion equations		
2000/12/06	Statistical modeling of Viking sandstone Formation of Alberta	K-H. Lee	D.H. Kelker
2000/12/11	Smooth simulated composite likelihood (SSCL) Based inference for hierarchical models	E. Huszti	S. Lele
2000/12/21	A comparative study of various allocation Schemes in a clinical trial	X. Wu	D.P. Wiens
2000	Pricing energy derivatives	T. Koziak	R.J. Elliott
2001/01/05	A method for assessing and predicting a Buy/Hold/Sell policy	B. Hawkins	R.J. Elliott
2001/03/28	Effectiveness of the Quasi-Monte Carlo method	C. Hui	J.F. Carriere
2001/05/15 Karunamuni	Some new thods on stimation and prediction of the Severest Sea State	X. Chen	R.J.
2001/06/21	Valuation of American options using the Markov chain approximation method	L. A. Léger	A. Cadenillas
2001/09/28	An exactly conservative integrator for the N-body problem	O. Kotovych	J. Bowman
2001/10/01	Pricing future contracts in the electricity market	E. Wiredu	B. Schmuland
2001/10/01	Review of best linear unbiased prediction and its applications	C.J. Jang	R. Karunamuni
2001/11/06	Valuing real options	J. Heo	R.J. Elliott
2002/07/19	Valuation of mines using pricing techniques from option theory	A. Owusu	R.J. Elliott
2002/07/29	Comparison of methods for estimating relative survival rate	K. Kwarteng	K.C. Carriere
2002/10/18	Analysis of familial data on alcoholism	Y. Liang	K.C. Carriere
2002/07/19	Valuation of mines using pricing techniques From option theory	A. Owusu	R.J. Elliott
2002/07/29	Comparison of methods for estimating Relative survival rate	K. Kwarteng	K.C. Carriere
2002/10/18	Analysis of famliial data on alcoholism	Y. Liang	K.C. Carriere
2002/12/31	The infinite dimensional exact filter for a mean-Reverting financial volatility model	M. Prefontaine	M. Kouritzin
2003/04/15	Statistical analysis of Canadian mutual funds	L. Huang	J. Carriere
2003/04/17	A Henstock-Kurzweil approach to numerical integration	C. Palmer	E. Talvila

2003/04/22	Hierarchical data and analytic methods: a simulation study	Y. Lin	K.C. Carriere
2003/04/12	Parasuicide cluster detection in adults and youths in Alberta Regional Health Authorities in the 1998/99 fiscal year	C. Yau	N. Prasad
2003/08/14	Application of empirical Bayes estimation with non-identical components in clinical trials	X. Luo	R. Karunamuni
2003/08/18	A two-patch Lotka-Volterra competition model with diffusion	M. Waithaka	H. Freedman
2003/08/29	Statistical analysis of intervention effects in a community education projection	Q. Duan	K.C. Carriere
2003/09/05	Optimal-stopping and option pricing modelling insider knowledge	J. Peck	B. Schmuland
2003/08/14	Application of empirical Bayes estimation with non-identical components in clinical trials	X. Luo	R. Karunamuni
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2003/08/29	Statistical analysis of intervention effects in a community education projection	Q. Duan	K.C. Carriere
2003/09/05	Optimal-stopping and option pricing modeling insider knowledge	J. Peck	B. Schmuland
2003/12/15	On radial basis function	Md. A.. Rab	Y.S. Wong
2003/12/31	A Kalman filter analysis of particulate matter using an AR(1) model	J. Baser	D. Wiens
2004	Robust assignment probabilities for Clinical Trials	F. Ackah	D. Wiens
2004/01/02	An Introduction to Einstein-Jang-Mills equations	E. Garro-Matamoros/H. Kunzle	
2004/01/12	Comparisons and applications of multi-event Methods	J. Gao	I. Mizera
2004/01/23	Hierarchical Bayes analysis and small area Estimation	Kamruzzaman	K.C. Carriere
2004/04/13	A Dynamic utility-based pricing measure in discrete-time market model	J. Li	T. Choulli
2004/04/14	A Diffusion model for proportional reinsurance with constraints on risk control	S. Das	T. Choulli
2004/04/17	Options: Financial and mathematical aspects	W. Guo	A. Melnikov
2004/04/15	Time series prediction for dynamical systems	F. Chen	Y.S. Wong
2004/04/15	Risk differences and odds ratios for testing for homogeneity	Lulu Wang	K.C. Carriere Chough
2004/05/18	Equilibrium prices and optimal portfolio for a model with asymmetric information	Z. Tang	T. Choulli

2004/04/15	Procedures for missing data under various Mechanisms	Md. S. Islam	K.C. Carriere Chough
2004/07/15	Meta-methods and statistical learning	S. Olarte	I. Mizera
2004/08/17	Analysis of ordinal categorical repeated response Data	A. Salam	K.C. Carriere Chough
2004/09/09	Statistical analyses of length of stay of community-acquired pneumonia (CAP)	J. Q. Huang	P. Hooper
2004/09/21	Forward and future prices: an equilibrium model	E. Adunya	T. Choulli
2004/09/21	Effects of sample size on precision of genetic correlations in red clover	A. Shrestha	N. Prasad
2005/04/12	Testing the equality of the physical and martingale measure with price on zero-coupon bond	J. Zhang	J. Carriere
2005/04/12	On non-parametric density estimation with application to estimation of population densities of species populations	Q. Liu	R. Karunamuni
2005/04/12 Rosychuk	Geographic cluster detection based on events: a compound Poisson approach	C. Huston	N. Prasad/R.
2005/09/??	Hazard rate estimate using wavelet thresh-holding	S. J. Zhang	H.S. Oh
2005/09/29 Schmuland	Modelling default correlation using copulas	J. Dong	X. Chen/B.
2005/10/27	Morishima systems: Their properties and their economic relevance	E. Dagenais	J. Muldowney
2006/04/18	Bootstrap confidence intervals for sensitivity and specificity: a latent class approach	M. Hailemariam	N. Prasad R. Rosychuk
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2006/07/21	Predicting NHL Player Performance Using "All Possible Regressions"	P. Cartledge	B. Schmuland
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2007/05/??	Pricing of Credit Derivatives	C.-K. Lui	C. J. Chen
2007/08/10	Why We Vote: Exploring the Relationship Between Canadian Riding Demographics and Federal Election Results	D. Arnold	N. Prasad
2007/09/??	Incidence Calculation and Application of Risk Adjustment Methods for a Health Quality Indicator in Saskatchewan using Administrative Data	N. Hudema	K. C. Carriere- Chough
2008/??/??	Comp. Treatments Normal Response	M. Yang	K.C. Carriere- Chough
2008/??/??	Parametric Regression Models on Cumulative Incidence Function	Y. Qu	K.C. Carriere- Chough

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2008/04/18	Stochastic Simulations for Nonlinear Aero-elastic Models	Y. Sun	Y. S. Wong
2008/08/26	Topological Quantum Field Theories from Subfactors via Paragroups	S. Giffen	
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