LSE Department
of Mathematics

News Archive

September 2004 – August 2005

August 2005: Congratulations to prizewinner in the Mathematics Department

Congratulations from the Department of Mathematics go to Shahin Namati-Nasab, who has been awarded the Cyril Offord Prize for his excellent academic achievements. The prize is awarded for outstanding performance in mathematics, and more details about it can be viewed here.

Shahin achieved a remarkable 8 first-class marks out of 9, with a degree average of nearly 83%. His scores of 100% in ST102 and 93% in MA201, MA203, MA208 are particularly notable.

Shahin was also awarded the LSE-wide Huw Weldon Prize for his final year achievements.

The Department would like to congratulate Shahin and all of our finalists on their achievements and would like to wish them well in their future studies/careers.

August 2005: Congratulations to Mathematics Department Occasional Teacher Prize winners 2005: Mark Baltovic, David Cartwright and Luis Cereceda.

The Department of Mathematics would like to congratulate Mark Baltovic, Dr David Cartwright and Luis Cereceda on winning three of the School's Occasional Teacher Prizes 2005. These are awarded annually by LSE's Teaching and Learning Committee based on a number of factors, including the termly surveys of students' opinions of class teaching.

We would like to thank all our class teachers for their excellent work over the last year.

June 2005: Two new courses for the MSc Applicable Mathematics in 2005/6

The Department will have extra options on its MSc in the coming year, with two new courses being introduced: MA412 Functional Analysis and its Applications and MA413 Games of Incomplete Information.

May 2005: Congratulations to Maths PhD students Ben Veal & Rahul Savani

Congratulations to Rahul Savani and Ben Veal, PhD students in the Department of Mathematics at LSE, on their success in the Penn-Lehman Automated Trading Competition. After comingsecond in the preliminary competition last December they won the main competition earlier this month in dramatic fashion, beating all previous records & setting a new precedent in the process. They achieved an average daily profit over 20 times that of their nearest competitor, and more than 50,000 times anything achieved in previous competitions.

The Penn-Lehman Automated Trading (PLAT) Project itself is a broad investigation of algorithms and strategies for automated trading in financial markets and related environments. The project makes use of the Penn Exchange Simulator (PXS), a simulator for automated trading that uses orders books to mix real-world stock market data with orders from competitors to create a realistic simulation of a modern Electronic Crossing Network (ECN).

April 2005: Congratulations to Malwina Luczak

Malwina has been awarded a grant of £5,000 by The Nuffield Foundation, as one of their 'Awards to Newly Appointed Lecturers in Science, Engineering and Mathematics 2005'. She will be working on 'Asymptotic behaviour of complex random systems and phase transitions'.

April 2005: Welcome to new staff

Simon Jolly has joined the Mathematics Department as our new Graduate Course Administrator.

April 2005: Annual Report

The Mathematics Department's Annual Report for 2004 is now available.

April 2005: Mini-Symposium on Games and Dynamics at LSE

On 21 April, the LSE Centre for Discrete and Applicable Mathematics (CDAM) held a mini-symposium on Games and Dynamics.

The topic concerns mathematical models of the evolution of populations over time, in the framework of evolutionary game theory. The 'game' specifies a list of possible strategies that an individual can adopt, and how any two strategies fare against each other, modelled by a payoff number. The proportion of how many individuals adopt a respective strategy varies over time, depending on how well a strategy does against the current population mix. This is specified by the dynamics.

Speakers at the mini-symposium were the prominent evolutionary and mathematical game theorists Josef Hofbauer (UCL), Sylvain Sorin (Paris), Bernhard von Stengel (LSE) and Jorgen Weibull (Stockholm School of Economics), and two PhD students. One theme was that for certain games, common dynamics can only be captured by very coarse equilibrium concepts, showing that evolution and rational behaviour may lead to different outcomes.

Participants came from LSE, London and other parts of the UK. There was even possible inspiration for comedy - one attendant was primate researcher and comedian Carole Jahme. She may choose to spoof her observations as well as use them seriously for her show on sexual selection that combines games, science, and comedy.

Bernhard von Stengel

April 2005: Maths Alumni Event

Wednesday 27th April, 6pm - 8.30pm. If you are a former student of the Mathematics Department, please do come along. Pass it on to any other former LSE Maths students you are in contact with.

March 2005: Congratulations to Martin Anthony

Martin has just been promoted to Professor of Mathematics.

January 2005: Penn-Lehman Automated Trading Project Competition

Congratulations to Maths PhD students Ben Veal, Rahul Savani and Raju Chinthalapati, runners up in the December 2004 Penn-Lehman Automated Trading Project Competition. They were given

'Honourable Mention' for their 'spirited submission'. It was noted that their 'strategy also achieved perfect liquidation and positive Sharpe Ratio'. Well done Ben, Rahul and Raju.

December 2004: Congratulations Dr von Schemde
Congratulations to Arndt von Schemde on being awarded his PhD in Mathematics - Arndt was supervised by Bernhard von Stengel, and his thesis for examination was entitled 'A Geometric-Combinatorial Approach to Index and Stability in Bimatrix Games'. Well done Dr von Schemde!