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**EXAMINER'S REPORT ON A
THESIS FOR DEGREE OF DOCTOR OF PHILOSOPHY**

**RESEARCH STUDENT
ADMINISTRATION**
Scholarships, Loans and Research
Students Office

Actuarial Studies

Name of Candidate: M Hamada

Title of thesis: Dynamic portfolio optimization and asset pricing. Martingale methods and probability distortion functions.

Date of Submission: 4/12/01

A After examination of the thesis I recommend that:

1. The thesis merits the award of the degree.
OR
2. The thesis merits the award of the degree subject to minor corrections as listed being made to the satisfaction of the head of school.
OR
3. The thesis requires further work on matters detailed in my report. Should performance in this further work be to the satisfaction of the higher degree committee, the thesis would merit the award of the degree.
OR
4. The thesis does not merit the award of the degree in its present form and further work as described in my report is required. The revised thesis should be subject to re-examination.
OR
5. The thesis does not merit the award of the degree and does not demonstrate sufficient ability by the candidate for a resubmitted thesis to achieve this merit.

B An evaluation of the thesis is attached.

On completion of the examination of the thesis, a copy of your report identifying you as the author will be released to the candidate. Any comments intended as advice to the Faculty Higher Degree Committee, rather than the candidate, should be provided in a separate report. Examiners who do not wish their names to be released should indicate their reasons in a separate request.

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