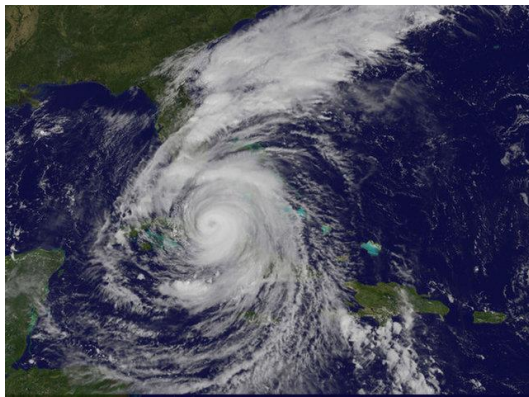


From hurricanes to fog – my journey as a meteorologist

Craig Poku



In the beginning ... the year 2007

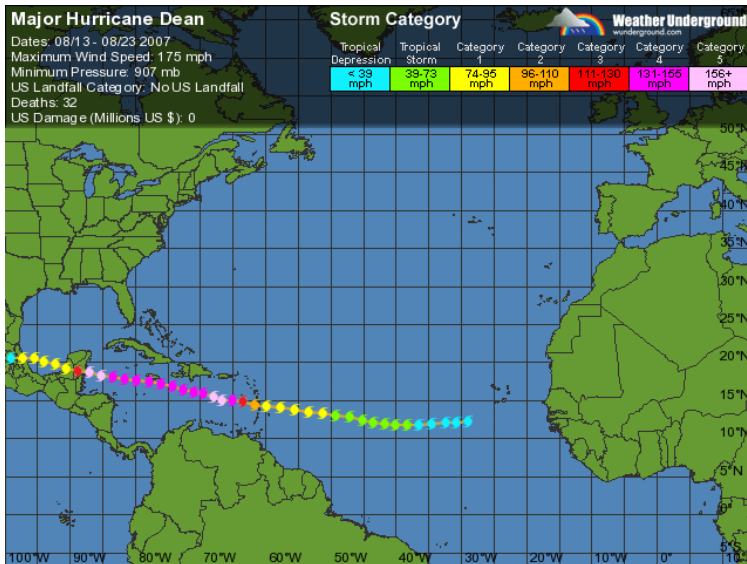


In the beginning ... the year 2007



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One way to end the summer ...



However, earlier that year ...



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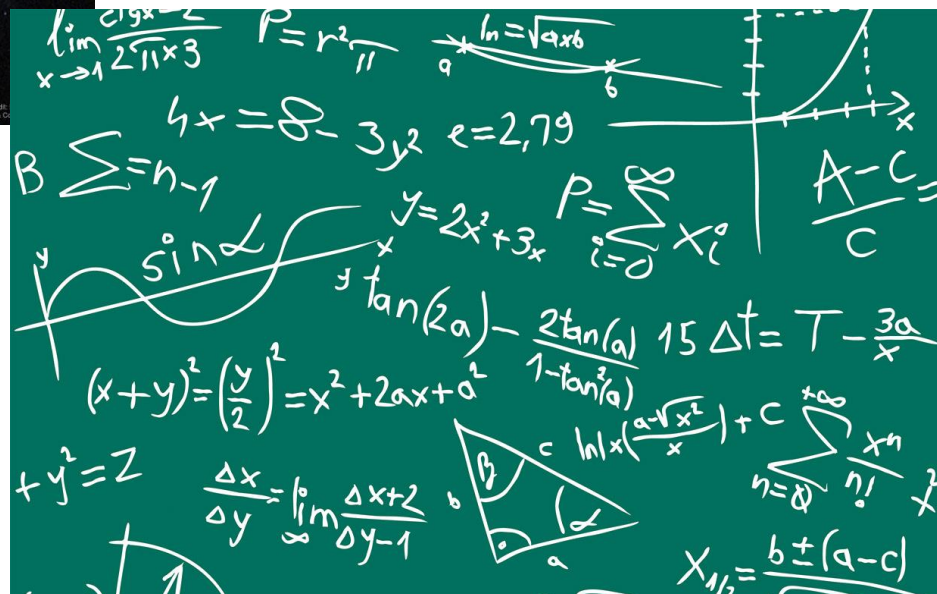
Waking up on a
Thursday morning to
this!

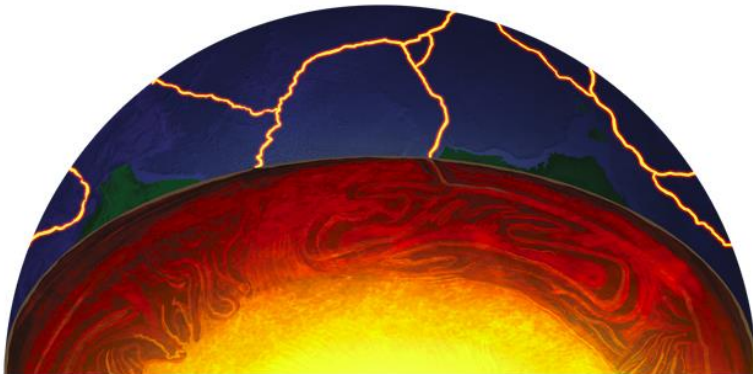


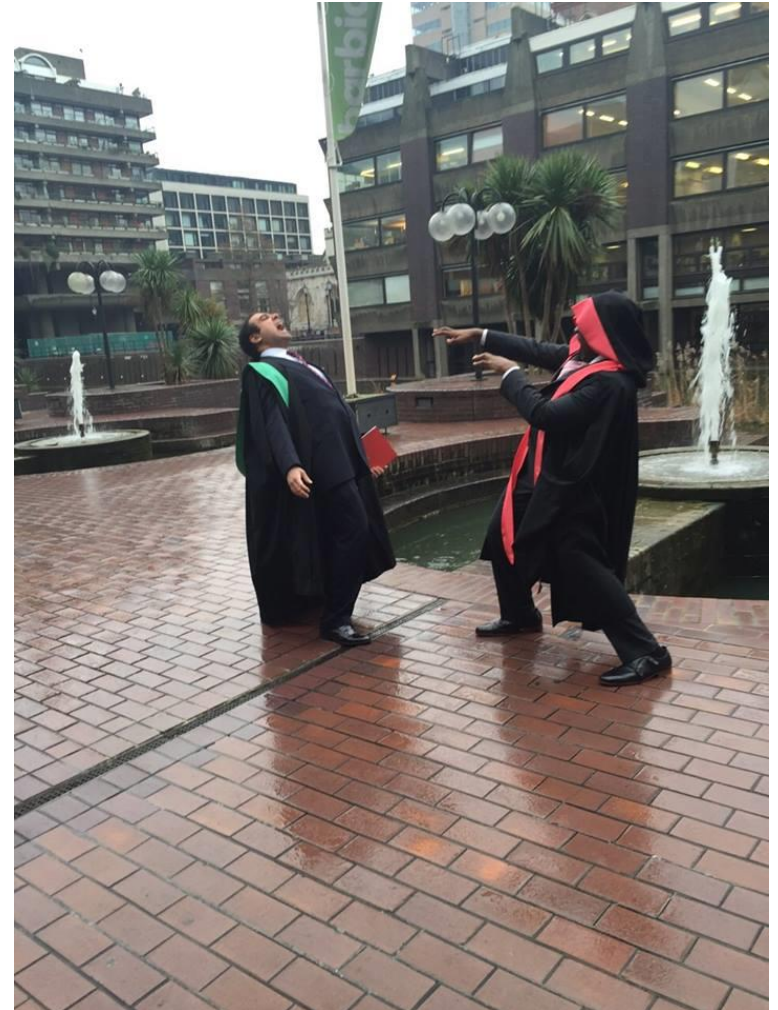
From school to Sixth Form



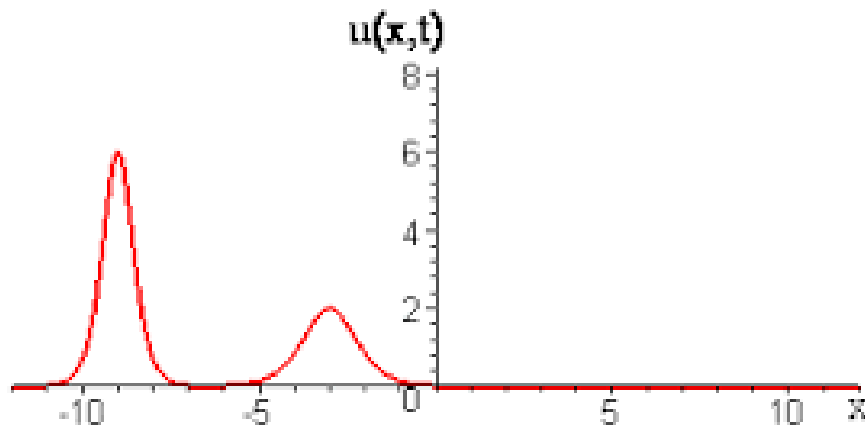
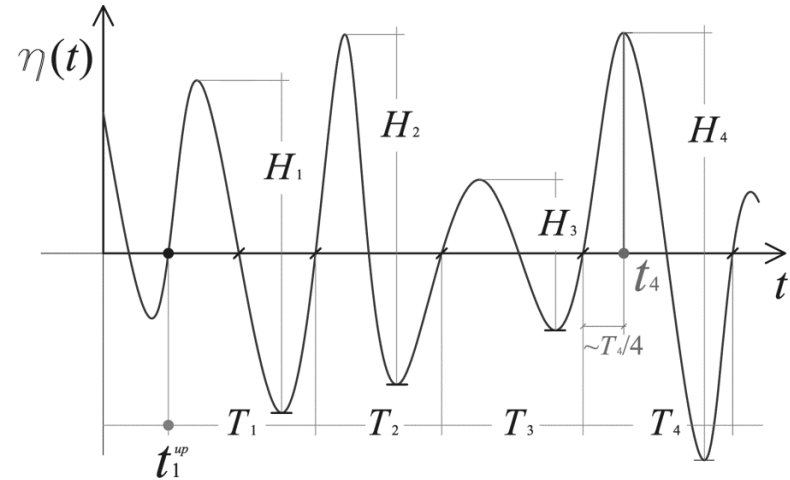
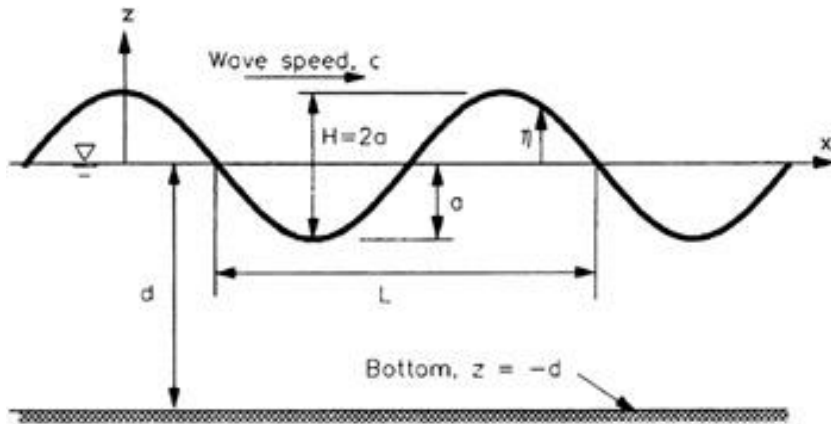
Interests in maths,
physics and
geography







First experience with research



Current work – fog!



Understanding
microphysical
processes

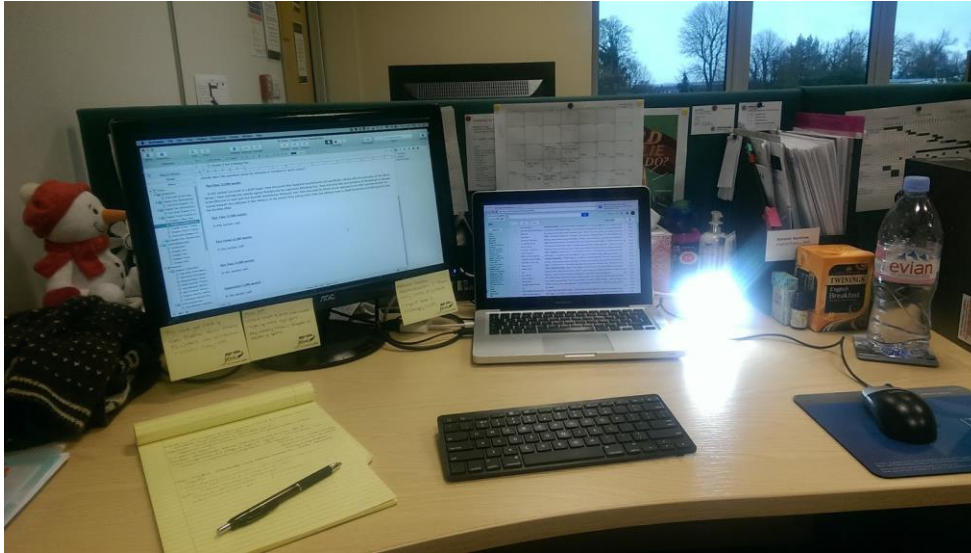
Major disruptions –
interactive system



Mostly in the office ...



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Results Chapter 1: Model evaluation and compound options.

Problem: default option and a MONC are not suitable for long call BOP!

- Find θ , as well as optimal σ for LWP.
- Too much volatility, unstable to log.

Part 2: Shape parameter not suitable for risk.

- Step 1: Use obs. data and plot gamma distribution for σ given θ , max and say M .
- Show what a max suitable M .
- Run some simulations, discuss results.

Part 3: Effective volatility: how value was picked and is it suitable for ex:

- Def $v(\sigma, \lambda) = \frac{1}{2\lambda} (\lambda + \sigma)$
- Choose v suitable for a given
- Run some simulations, discuss results.

Part 4: Turbulence threshold: with fixed parameters, how does changing σ affect v ?

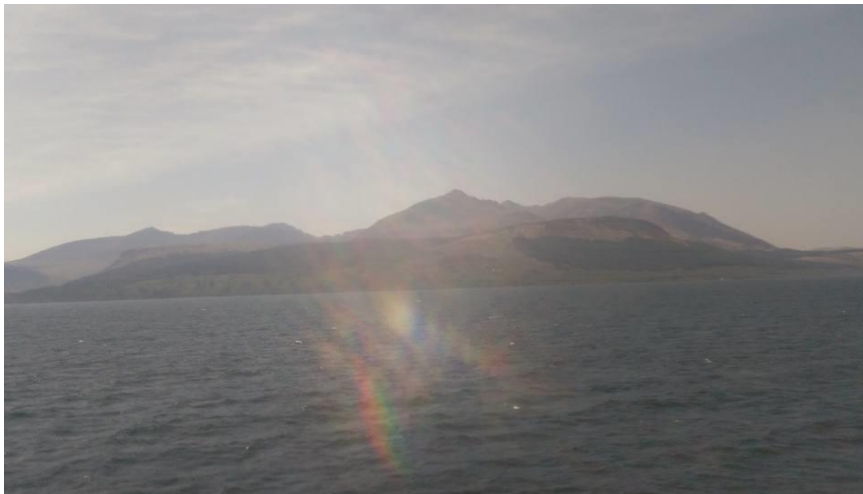
- Discuss Price ASB,
- Do simulations of a geographic.
- Look at v min, or addition: lead into activation...

Word count: 102600 words

The occasional field trip!



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RMetS Student Conference



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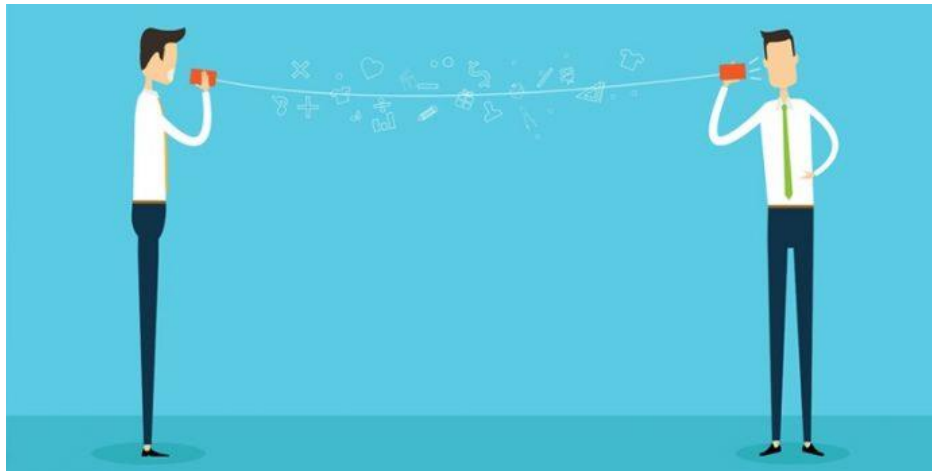
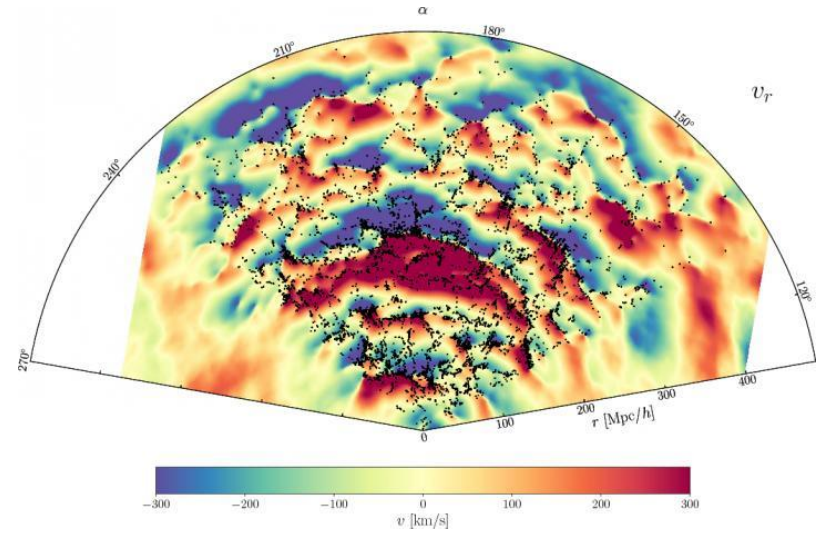




Committee for the last two years, met new people!



Where next?





Thank you

