

1067-97-134

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The UCLA REU program is a NSF-funded summer program that employs undergraduate students for 8 weeks to work on research topics in applied math. The projects have covered diverse topics such as image processing, fluid dynamics, math finance, math biology, and crime modeling. A key feature of this program is that the research topics are intertwined with larger research tracks of UCLA faculty. Many of the projects have led to published papers and have been picked up by UCLA PhD students for their dissertation research. I will describe my involvement with the program as a mentor, describe some of the recent REU projects, and relate my experience of what works best in organizing an REU program. (Received July 27, 2010)