

## SAMBa ITT9

Thunder & lighting: challenges in environmental risk & advanced imaging  
28<sup>th</sup> January - 1<sup>st</sup> February 2019

BRLSI, Bath



Participants with resident plesiosaur on day 2 of ITT8

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## 1 Introduction to SAMBa

SAMBa is the EPSRC Centre for Doctoral Training in Statistical Applied Mathematics at the University of Bath. It is funded by EPSRC and aims to support 50+ PhD students over 8 years. There will be 5 intakes (in September each year) of around 10 students. 2014 was the first intake of students to SAMBa.

Students undertake a 1+3 model PhD, with taught courses in their first year, leading to an MRes qualification, and then 3 years of research funding, leading to a PhD. Throughout their time in SAMBa, and in addition to their PhD research, students will be exposed to a range of mathematical problems faced by non-academics, and academics in non-mathematics departments, as well as those at the forefront of mathematical research. Central to this goal are the Integrative Think Tanks (ITTs).

Integrative Think Tanks bring together students, academics and external partners over a week. Problems are presented and students, with support from academic attendees from the Department of Mathematical Sciences, are expected to *formulate* research solutions, defining the routes to solving the problems, rather than solving them outright. It is hoped that discussions at ITTs will form the basis of PhD projects for some SAMBa students, hopefully a number of these will be co-funded by external partners. However, ITTs generate a range of problems that can be tackled in different ways by experts in the department through short- or long-term research projects, funded through a variety of mechanisms.

In short, ITTs provide a vibrant working environment, leading to a high volume of quality research with impact.

## 2 Theme and Participants

Our ITT9 partners will be:

Diamond Light Source

(<https://www.diamond.ac.uk/Home.html>)

and Willis Towers Watson

(<https://www.willistowerswatson.com/>)

**Diamond Light Source** is the UK's national synchrotron science facility. Its purpose is to produce intense beams of light whose special characteristics are useful in many areas of scientific research. In particular it can be used to investigate the structure and properties of a wide range of materials from proteins, and engineering components to conservation of archaeological artefacts.

**Willis Towers Watson** is a multinational risk management, insurance brokerage and advisory company. The firm has roots dating back to 1828 and is the third largest insurance broker in the world. WTW has over 40,000 employees serving more than 140 countries.

Over the last few months, we have been working with our partners on scoping a variety of statistical applied mathematics driven problems including: Dynamic imaging (crack propagation, movie compression, 3D printing); Multi-modality and spectral imaging (absorption, diffraction, fluorescence, ptychography); Data sampling (optimal sampling, dimension reduction, probabilistic models, faster experiments); Data processing (segmentation, image analysis, e.g. how to model shape of crystals in ice cream); Windstorm-scenario frequencies; Volcano/earthquake - spatial correlations; Parametric Weather Indices. These subjects will be explored further through discussion at ITT9.

The ITT is part of the SAMBa students' training programme and as such, all students who are in their first year will attend and be assessed. We also welcome students who are in the later years of SAMBa, and additional PhD students from across the department. Non-SAMBa students will not be expected to present or write up a report, as the first-year SAMBa students are, but will of course be welcome to do so if they would like to.

Many academics from the Department of Mathematical Sciences will participate in ITT9, alongside academics from the department of Physics. These are both academics who have worked with the partners attending, and those who have had no interaction with them. We are also pleased to welcome participants from our overseas partners Universidad Nacional Autónoma de México (UNAM) and Centro de Investigación en Matemáticas (CIMAT).

It is expected that all participants of the ITT commit to attend for the full week and that they are fully engaged on each day. There will be plenty of flexibility in the planning so if we find that something is not working, we will be able to change the format (within reason) as we go along. The timings have deliberately been kept flexible to allow this to happen. The Friday of the ITT will be an Observation Day where people interested in future ITTs, or other ways to engage with SAMBa, will attend.

### 3 List of Participants

#### Students and postdocs

- Simone Appella (SAMBa 2018)
- Oluwatosin Babasola (SAMBa 2018)
- Eleanor Barry (SAMBa 2017)
- Thomas Bartos (SAMBa 2018)
- Eric Baruch (Maths PhD)
- Jack Betteridge (SAMBa 2015)
- Aoibheann Brady (SAMBa 2015)
- Stefano Bruno (SAMBa 2017)
- Dan Burrows (Maths PhD)
- Tom Davis (SAMBa 2018)
- Jenny Delos Reyes (Maths PhD)
- Gianluca Detommaso (SAMBa 2015)
- Teo Deveney (SAMBa 2017)
- Shaunagh Downing (SAMBa 2017)
- Margaret Duff (SAMBa 2018)
- Emiko Dupont (SAMBa 2015)
- Tom Finn (SAMBa 2017)
- Michele Firmo (Maths PhD)
- Will Graham (SAMBa 2017)
- Elizabeth Gray (SAMBa 2016)
- Paolo Grazieschi (SAMBa 2017)
- Trish Gunaratnam (SAMBa 2017)
- Allen Hart (SAMBa 2017)
- Nadeen Khaleel (SAMBa 2016)
- Andrea Lelli (SAMBa 2015)
- Marco Murtinu (SAMBa 2018)
- Kevin Olding (SAMBa 2017)
- Laura Oporto (SAMBa 2018)
- Kate Powers (SAMBa 2015)
- Adwaye Rambojun (SAMBa 2015)
- Ben Robinson (SAMBa 2015)
- Dmitrios Roxanas (Maths PhD)
- Eileen Russell (SAMBa 2018)
- Malena Sabate Landman (SAMBa 2016)
- Shaerdan Shataer (SAMBa 2015)
- Josh Shelton (Maths PhD)
- Tom Smith (Maths PhD)
- Zsofia Talyigas (SAMBa 2018)
- Jordan Taylor (SAMBa 2018)
- Jason Wood (SAMBa 2018)
- Hayley Wragg (Maths PhD)
- Josh Young (SAMBa 2018)

#### University of Bath academics

- Ben Ashby (Maths)
- Nicole Augustin (Maths)
- Alex Cox (Maths)
- Jonathan Dawes (Maths)
- Sergey Dolgov (Maths)
- Matthias Ehrhardt (Maths)

- Melina Freitag (Maths)
- Silvia Gazzola (Maths)
- Kari Heine (Maths)
- James Hook (Maths)
- Matt Nunes (Maths)
- Tim Rogers (Maths)
- Tony Shardlow (Maths)
- Anton Souslov (Physics)
- Hendrik Weber (Maths)

#### Partners & Guests

- Caroline Ang (IMI)
- Chris Au (WTW)
- Antonio Capella (UNAM)
- Beate Ehrhardt (IMI)
- Jon Gascoigne (WTW)
- Laura Hattam (IMI)
- Daniil Kazantsev (DLS)
- Ramses Mena (UNAM)
- Nick Moody (WTW)
- Juan Carlos Pardo (CIMAT)
- Sam Phibbs (WTW)
- Paul Quinn (DLS)
- Ivete Sánchez Bravo (CIMAT)
- Jacqueline Wharton (WTW)

#### SAMBa team

- Susie Douglas (Manager)
- Andreas Kyprianou (Co-Director)
- Paul Milewski (Co-Director)
- Jess Ohren (Coordinator)
- Fran Staples (BIRD)

#### Observer Day attendees

- Lucy Crisp (Corporate Partnerships)
- Veronica Hope Hailey (VP, Corporate)
- Kostas Iatridis (Bath, Management)
- Carly McKay (Bath, Health)
- Stephen Rangelcroft (Corporate)
- Stacie Tibos (Pepsi Co.)

## 4 Summary of ITT9

Start time: 9:30 End time: before 17:30	Monday	Tuesday	Wednesday	Thursday	Friday OBSERVATION DAY
Morning (before 12:30)	<ul style="list-style-type: none"> <li>• Introduction to ITT</li> <li>• Presentations of partner problems</li> </ul>	<ul style="list-style-type: none"> <li>• Presentations of partner problems</li> <li>• Group discussion</li> </ul>	<p>Coffee</p> <ul style="list-style-type: none"> <li>• <b>Student presentations</b></li> <li>• Team work with roving academics</li> </ul>	<ul style="list-style-type: none"> <li>• Team work with roving academics</li> </ul>	<ul style="list-style-type: none"> <li>• Consolidation of ideas/briefing</li> <li>• <b>Student presentations</b></li> </ul>
Early afternoon (before 15:30)	<ul style="list-style-type: none"> <li>• Group discussion</li> </ul>	<ul style="list-style-type: none"> <li>• Group discussion</li> <li>• Form working teams</li> </ul>	<p>Lunch</p> <ul style="list-style-type: none"> <li>• Team work with roving academics</li> </ul>	<ul style="list-style-type: none"> <li>• Team work with roving academics</li> </ul>	<ul style="list-style-type: none"> <li>• <b>Student presentations</b></li> <li>• Concluding remarks</li> </ul>
Late afternoon (before 17:30)	<ul style="list-style-type: none"> <li>• Further background presentations</li> </ul>	<ul style="list-style-type: none"> <li>• Team consolidation</li> </ul>	<p>Coffee</p> <ul style="list-style-type: none"> <li>• Team work with roving academics</li> </ul>	<ul style="list-style-type: none"> <li>• Team work with roving academics</li> </ul>	<ul style="list-style-type: none"> <li>• Informal discussion and refreshments</li> </ul>
Evening	<ul style="list-style-type: none"> <li>• Informal discussion with drinks</li> </ul>	<ul style="list-style-type: none"> <li>• Participant dinner</li> </ul>	<p>Break</p>	<ul style="list-style-type: none"> <li>• Optional late working with pizza</li> </ul>	

Summary of programme for ITT9

## 5 Structure of ITT9

### 5.1 Monday 28<sup>th</sup> January, 9:30 - 17:30

#### **Aim of the day:**

To gain a full understanding of high-level non-academic problems, through presentations and group discussions, and to determine the direction further discussions should take during the rest of the week.

#### **Introduction and welcome, 30 minutes**

Andreas Kyprianou, Paul Milewski, and Susie Douglas, of SAMBa will welcome everyone to the ITT and explain the format of the week. This will augment the information provided in this booklet.

#### Presentation of problems and discussion

The first two days will be devoted primarily to understanding the nature of the problems that Diamond Light Source and Willis Towers Watson have, and distilling them into mathematical language. It is important at this stage that the ITT participants fully understand the context of the problems that they are being presented with. Therefore, this session should be seen as a very open and supportive one, with no question being judged as trivial or stupid.

There will be a number of presentations from non-academic and academic participants who have experience of working on the sorts of problems being presented. Whilst non-academic representatives will present high level problems that their organisations are facing, the academics will give a flavour of the approaches that can be used to work on these sorts of problems. It is not expected that the approaches described will necessarily be the ones that are taken forward during the rest of the ITT, where the focus is primarily on developing new areas of research, and exploring a range of different routes to do this.

#### **Presentation of problems 2 hours**

Presenters are:

- Jon Gascoigne (Catastrophe modelling & re/insurance pricing)
- Daniil Kazantsev (Data processing I: objects tracking challenge)
- Paul Quinn (Data sampling: how to sample better)
- Chris Au (Forecast-based financing for natural hazards)

#### **Group discussions on problems 2 hours**

Following the presentations, there will be a chance to discuss the information presented in a plenary session. The participants will then split into small, pre-determined **groups** and work together to identify 3 or 4 key mathematical questions that have arisen from the information so far and that they feel warrant further discussion during the week. Each of these groups has been assigned a student chair, who is responsible for ensuring that discussions stay on track and that everyone contributes.

After the group discussion, there will be a further plenary session where the groups will share the questions that they have identified and these will be clustered into potential areas for further work during the week.

**Further presentations** *1 hour*

The day will end with additional presentations including some background information that may come in useful during the remainder of the week.

- Tom Smith and Aoibheann Brady (Environmental statistics)
- Matthias Ehrhardt (Regularisation of inverse problems)
- Matt Nunes (Time series)

**Informal discussion**

There is the opportunity to stay on after day 1 to meet more of the participants, drinks will be provided at the BRLSI.



## 5.2 Tuesday 29<sup>th</sup> January, 9:30 - 17:30

### Aim of the day:

To gain a full understanding of high-level non-academic problems, through presentations and group discussions, to determine the direction further discussions should take during the rest of the week, and to form teams for working on problem formulation for the rest of the week.

### Presentation of problems *2 hours*

Presenters are:

- Paul Quinn (Data processing II: hyperspectral data - drift and noise)
- Daniil Kazantsev (Dynamic imaging: tomographic reconstruction, object recognition, classification)
- Jacqueline Wharton (Parametric insurance and volcanic risk)
- Sam Phibbs (Assessing the risk of hypothetical windstorms)
- Ramses Mena (Hurricanes and statistics)

### Group discussions on problems *2 hours*

Initially there will be a review and discussion of the information presented during a plenary session. The participants will then split into small, pre-determined **groups** and work together to identify 3 or 4 key mathematical questions that have arisen from the information so far and that they feel warrant further discussion during the week. Each of these groups has been assigned a student chair, who is responsible for ensuring that discussions stay on track and that everyone contributes.

After the group discussion, there will be a further plenary session where the groups will share the questions that they have identified and these will be clustered into potential areas for further work during the week.

### Review material and form working teams *1 hour*

At the end of the two group discussions, there should be a fair number of problems (5-10) that have been identified for further work during the week. The next step is to determine which of these problems will be pursued and who will be part of the associated **teams** working on them.

There will be an initial discussion between the student participants and the SAMBa management to determine what problems the students are keen to pursue and ensure that there are a quorum of 2-3 students per team. These teams and problems will then be presented briefly to the rest of the participants. It is expected that some participants will immediately identify with one problem and will therefore commit to that team for the rest of the week. This is particularly the case for non-academic attendees whose expertise will be essential during the team work, but it is also hoped that a small number of academics will join each team.

Some of the academics may feel that they have interests across more than one problem, some expertise that underpins a large amount of the mathematics being discussed, or an area of research that they would like to pursue independently of the teams that have been formed. All of these situations are acceptable and indeed welcome. Academics may choose to:

- *Float* between teams, sharing the outputs of discussion where relevant
- *Tutor* teams in a mathematical concept fundamental to the discussion by running short tutorials that participants can attend
- *Splinter*, forming an academic discussion team on a different topic

Although some indication of the role each participant will play should be given during day 2, it will be possible to change teams and roles during the course of the week. Student participation is fixed for the whole week.

### **Consolidation of information and team planning** *1 hour*

There will be a chance during the afternoon of day 2 to begin working on the problems that have been identified. Teams may choose to start working together immediately but this is also the chance for individuals to have some time to review what they have been presented with, and pursue further reading and investigation should they wish to do so. There is no prescribed way of working through the information and every approach is acceptable. However, it is important that from the beginning of day 3, the team is ready to start working intensively together.

On the evening of day 2, there will be a participant dinner held at Miller & Carter. This will be a chance for further discussion on what has been covered during the first 2 days and other opportunities.

### 5.3 Wednesday 30<sup>th</sup> January, 9:30 - 17:30

#### **Aim of the day:**

To begin developing problem formulation. Students to present (*for assessment*) on early approaches being taken.

#### **Student presentations** *1.5 hours*

At least one student member of each team presents for *5 minutes* on the approach that is being discussed. SAMBa students are expected to present at least once during the week, and will be assessed on this but, time permitting, other students are also encouraged to present.

This is a chance to obtain feedback and further expertise on the problems, and it is not expected that what teams present here will be their final approach to the problem.

#### **Team work** *5 hours*

Teams focus on the problems, considering how they could develop a challenging and quality research project from it. Those participants not in teams will *float*, *tutor* or *splinter*, or a combination of the three.

#### 5.4 Thursday 31<sup>st</sup> January, 9:30 - 17:30

**Aim of the day:**

To formulate a research problem that can be taken forward into a future project.

**Team work** *all day*

Teams will work together, utilising the resources around them and interacting where necessary. There will be the chance to come back together into plenary, if requested by the participants.

Those who would like to stay late on Thursday should let us know by lunch time and we will order pizza to help the thought process.

## 5.5 Friday 1<sup>st</sup> February, 9:30 - 15:00

### **Aim of the day:**

To consolidate and summarise the problem formulation via *assessed student presentations*. To identify outputs, determine next steps and share feedback.

### **Observer Briefing** *1.5 hours - in parallel*

Invited observers will meet with SAMBa management who summarise the week. There is then the chance to network with ITT participants.

### **Consolidation of ideas** *1.5 hours - in parallel*

A chance for teams to finalise their problem formulation and consider the future work which could ensue.

### **Student presentations** *2.5 hours*

At least one student member of each team presents for *10 minutes* on the final formulation of the problem that they have discussed. First-year SAMBa students will be assessed on this (and *must* present if they have not earlier in the week) but other students are also encouraged to present, time permitting.

### **Summing up**

This session will be led by the SAMBa Management and will summarise the outputs of the week, and outline the next steps. Feedback in writing is also requested after the event.

### **Informal discussion**

There will be a chance to interact with all participants less formally, reflecting on the achievements and hard work of the week. Refreshments will be provided.

## 5.6 After the ITT

There will be a number of activities that will be pursued post-ITT

### **SAMBa student proposals**

First-year SAMBa students must each write a proposal for a project, based on the formulation that was developed during the ITT week. The aim of this is to give students a chance to develop their skills in developing a route to pursue research. A document, based on the style of an EPSRC call for proposals, outlining the expected structure and content of the ITT proposal, is included as an annex. The proposals submitted will be assessed by the SAMBa Management team and other participants where deemed appropriate.

### **Future projects**

Non-academic partners will discuss the potential projects that have been identified, with the SAMBa Management team, determining the routes to how they could be supported. This could take a number of routes:

- Student PhD projects, wholly or partially supported by partners
- Student PhD projects, with influence from partners
- Short-term, focussed, application-motivated projects
- Student reading courses (run through a semester as an assessed course)
- Student mini projects (run through a semester as an assessed course, or alongside an existing PhD project)
- Development of a proposal to a funder, such as EPSRC, to explore fundamental mathematical concepts with associated financial support
- A project taken by a student as an internship (a 3-6 month break from their PhD studies, paid for by partner)
- Further discussion and contemplation of an idea with additional expertise from the Department, University, or further afield

### **Developing future ITTs**

ITT10 takes place in June 2019 and the experience and feedback from ITT9 will be essential in planning for this and future ITTs. Please complete your feedback forms to make sure that we can keep improving the experience.

## 6 Annex 1: Call for ITT proposals

**Submission deadline:** 15<sup>th</sup> March 2019

As part of the SAMBa training programme, students are expected to learn about and experience the process of writing grant proposals.

### 6.1 Writing a research proposal

All academics in the UK fund their research through a mixture of sources. This funding pays for the time of permanently based academics on the project (typically one of which will be formally applying for funding), as well paying for temporary research costs, such as a PhD studentship, 2-3 years of a postdoctoral researcher's salary, scientific equipment, travel, networking meetings and much more.

There are a number of major funders supporting Mathematics research in the UK and they all have different schemes and routes to funding.

These are:

- **Engineering and Physical Sciences Research Council (EPSRC):** a Government agency which is part of UK Research and Innovation (UKRI) and funds 200M GBP of Mathematical Sciences research in the UK. UKRI also consists of BBSRC (Biotechnology and Bio Sciences Research Council), NERC (Natural Environment Research Council), STFC (Science and Technology Facilities Council), AHRC (Arts and Humanities Research Council), ESRC (Economic and Social Science Research Council). All of these Councils also fund Mathematics research where it has an impact on their research areas.
- **European Commission:** this includes a large number of different schemes and mechanisms including the Marie Skłodowska-Curie programme, the European Research Council and Horizon 2020. All areas of research and training are funded and the impact of the research is as important as quality.
- **Leverhulme Trust:** a charitable body which supports research in all areas. They are particularly keen on research which has a benefit to society.
- **Royal Society:** a learned society, which funds primarily fellowships and networking activities in science, engineering and medicine.
- **London Mathematical Society:** a learned society which awards a variety of small grants for internships, travel, conference attendance and networking, amongst other things.
- **Institute of Mathematics and its Applications:** funds small grants and networking activities across Universities and schools.

Research proposals for these agencies are peer reviewed. That is to say, leading academics in the field are asked to provide a commentary on the quality, novelty, impact and relevance of the proposed research. In many cases, and in order to guarantee a degree of uniformity, reviewers are asked to complete a standard form which asks them to address specific questions about the

proposal. These forms are collated and brought to a further panel of experts who finally decide which proposals will receive funding.

In industry, where scientific research is taking place in a large organisation, it is often the case that research groups or individuals must write cases for internal financial support following a similar pattern to the way academics obtain funding. The main difference in that case is that the awarding body is the company itself, and no public funds are involved. For this reason, the criteria used to assess proposals may be quite different from those of, for example, EPSRC. Nonetheless, it is an important part of the process that the applicant can demonstrate the relevance of the research against the criteria of the awarding body.

## 6.2 ITT proposal

Following the ITT, students are asked to prepare a report in the style of a research proposal (the **Case for Support**). The format of this proposal, outlined below, is styled on a real call document. The main difference, however, is that the proposal need not specify details concerning the financial costing of the proposed research.

### 6.2.1 Introduction

For the purposes of this exercise, this proposal should be written as if the project has every intention of being carried out. It is likely that some of the proposals will form the basis of thesis formulation reports but they will not be supported as proposed.

Proposals will be reviewed using forms mimicking that attached in **Annex 2**. In addition reviewers will be asked to assign a score to each section and an overall score out of 100.

### 6.2.2 Assessment Criteria

There are a number of criteria which proposals will be assessed against. These are:

- **Quality:** the novelty and timeliness of the research proposed, in the context of the research area more generally
- **Impact:** including how realistic the impact described is, what activities will be undertaken to realise it, and whether the right interested parties have been identified
- **Approach:** the methodology proposed, whether this is feasible and appropriate for the challenges described, and whether the routes to involve partners is appropriate

### 6.2.3 Case for Support

**Description of proposed research and its context (max. 7 sides of A4)**<sup>1</sup>: Describe the proposed research and its context, to aid those reviewing your proposal in understanding what you plan to do and achieve, and where it fits into the current research activity. The document should include:

- **Background.** Introduce the proposal topic and explain its academic and applied context. To do this, you need to demonstrate understanding of related past and current work, explain the

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<sup>1</sup>Lists of references and illustrations should be included in the seven A4 page limit, and not be submitted as additional attachments or as an annex.



long term effects of the proposed research, how it contributes to the health of other research disciplines, current or future economic success, future development of emerging industries or addresses societal challenges.

- **Impact.** Describe how your research would benefit researchers in the field and related disciplines, and what will be done to ensure that they can benefit. Explain collaborations with other researchers and their role in the project. Describe who potential beneficiaries outside the academic research community might be, and how the research might impact them.
- **Research hypothesis and objectives.** Set out your research ideas or hypotheses. Explain why the proposed project is novel and timely, both from societal and academic viewpoints. Identify the overall aims of the project, and the measurable objectives the outcome of the work will be assessed against.
- **Programme and methodology.** Detail and justify research methodology. Describe the work programme, detailed for each member of the research team, indicating research to be undertaken and milestones that will be used to monitor its progress. Explain how the programme of research will be managed.

In a real proposal, the Case for Support is your opportunity to convince peer reviewers that your research should be funded. Therefore, it needs to be written in a clear, concise and jargon free style. Describe how potential benefits align with existing priorities; and how it complements other research activity in the field. Explain what is exciting about the research to your audience, in particular your reviewers. You need to convince experts in the relevant research field about the value of your project. Convince reviewers your proposal is original, and describe your objectives clearly and succinctly. In real life, proposals are not rejected just because others are doing similar work, but if you don't describe the novelty of your approach or the likelihood of success, the value of your proposal is uncertain. Don't leave it to the proposal assessor to ask questions. Show that you have thought the proposal through, and explain how it will succeed. Potential applications might be obvious to you, but leave no doubt in reviewers' minds.

## 7 Annex 2: Assessment form for ITT proposals

### Assessment Criteria

- **Quality:** the novelty and timeliness of the research proposed, in the context of the research area more generally
- **Impact:** including how realistic the impact described is, what activities will be undertaken to realise it, and whether the right interested parties have been identified
- **Approach:** the methodology proposed, whether this is feasible and appropriate for the challenges described, and whether the routes to involve partners is appropriate

### Quality

	/35
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### Impact

	/30
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### Approach

	/35
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### Other comments

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### Conclusions

	/100
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*Notes*

*Notes*