Mathematics (MATH)

Courses

MATH 000 Preparation for Calculus 2 Credits
Intensive review of fundamental concepts in mathematics utilized in calculus, including functions and graphs, exponentials and logarithms, and trigonometry. This course is for students who need to take MATH 51 or 21, but who require remediation in precalculus. In particular, students who fail the MATH 51 Readiness Exam must pass MATH 0 before being admitted to MATH 51. The credits for this course do not count toward graduation, but do count toward GPA and current credit count. Consent of department required.

Attribute/Distribution: MA

MATH 005 Introduction to Mathematical Thought 3 Credits
Meaning, content, and methods of mathematical thought illustrated by topics that may be chosen from number theory, abstract algebra, combinatorics, finite or non-Euclidean geometries, game theory, mathematical logic, set theory, topology.

Attribute/Distribution: MA

MATH 009 Introduction to Finite Mathematics 4 Credits
Systems of linear equations, matrices, introduction to linear programming. Sets, counting methods, probability, random variables, introduction to Markov chains.

Attribute/Distribution: MA

MATH 012 Basic Statistics 4 Credits
A first course in the basic concepts and methods of statistics with illustrations from the social, behavioral, and biological sciences. Descriptive statistics; frequency distributions, mean and standard deviation, two-way tables, correlation and regression; random sampling; rules of probability, probability distributions and parameters, parameter estimation, confidence intervals, hypothesis testing, statistical significance. Note: Mathematics and Statistics majors may not receive credit for both MATH 012 & ECO 045.

Attribute/Distribution: MA

MATH 021 Calculus I 4 Credits
Functions and graphs; limits and continuity; derivative, differential, and applications; indefinite and definite integrals; trigonometric, logarithmic, exponential, and hyperbolic functions.

Attribute/Distribution: MA

MATH 022 Calculus II 4 Credits
Applications of integration; techniques of integration; separable differential equations; infinite sequences and series; Taylor's Theorem and other approximations; curves and vectors in the plane.

Attribute/Distribution: MA

MATH 023 Calculus III 4 Credits
Vectors in space; partial derivatives; Lagrange multipliers; multiple integrals; vector analysis; line integrals; Green's Theorem, Gauss's Theorem.

Attribute/Distribution: MA

MATH 031 Honors Calculus I 4 Credits
Same topics as in MATH 021, but taught from a more thorough and rigorous point of view.

Attribute/Distribution: MA

MATH 032 Honors Calculus II 4 Credits
Same topics as in MATH 022, but taught from a more thorough and rigorous point of view.

Attribute/Distribution: MA

MATH 033 Honors Calculus III 4 Credits
Same topics as in MATH 023, but taught from a more thorough and rigorous point of view.

Attribute/Distribution: MA

MATH 043 Survey of Linear Algebra 3 Credits
Matrices, vectors, vector spaces and mathematical systems, special kinds of matrices, elementary matrix transformations, systems of linear equations, convex sets, introduction to linear programming.

Attribute/Distribution: MA

MATH 051 Survey of Calculus I 4 Credits
Limits. The derivative and applications to extrema, approximation, and related rates. Exponential and logarithmic functions, growth and decay. Integration. Trigonometric functions and related derivatives and integrals.

Attribute/Distribution: MA

MATH 052 Survey of Calculus II 3 Credits

Prerequisites: MATH 051 or MATH 021 or MATH 076 or MATH 081

Attribute/Distribution: MA

MATH 075 Calculus I, Part A 2 Credits
Covers the same material as the first half of MATH 021. Meets three hours per week, allowing more class time for each topic than does MATH 021.

Attribute/Distribution: MA

MATH 076 Calculus I, Part B 2 Credits
Continuation of MATH 075, covering the second half of MATH 021. Meets three hours per week. Final exam for this course is similar to the MATH 021 final.

Prerequisites: MATH 075

Attribute/Distribution: MA

MATH 081 Calculus with Business Applications 4 Credits
Limits and continuity; exponential, logarithmic and trigonometric functions; derivatives; extrema; approximations; indefinite and definite integrals. Applications with emphasis on business and economics.

Attribute/Distribution: MA

MATH 114 (PHIL 114) Symbolic Logic 4 Credits
A first course in logical theory, introducing the notions of logical consequence and proof, as well as related concepts such as consistency and contingency. Formal systems taught may include: term, sentence logic, and predicate logic.

Attribute/Distribution: MA

MATH 130 (BIOS 130) Biostatistics 4 Credits
Elements of statistics and probability with emphasis on biological applications. Statistical analysis of experimental and observational data.

Prerequisites: MATH 052 or MATH 022

MATH 163 Introduction to Mathematical Reasoning 3 Credits
An introduction to the discipline of mathematics for students considering a major in mathematics. Provides an introduction to rigorous mathematical reasoning, including basic proof techniques (e.g., basic propositional calculus, induction, contradiction) and key concepts which recur throughout mathematics (e.g., universal and existential quantifiers, equivalence classes, basic set theory). Students majoring in mathematics should complete this course before MATH 242, MATH 243 or MATH 301 and are encouraged to complete this course in the first or second year of study.

Prerequisites: MATH 021

MATH 171 Readings 1-3 Credits
Study of a topic in mathematics under individual supervision. Intended for students with specific interests in areas not covered in the listed courses. Consent of department chair required.

Attribute/Distribution: MA

MATH 201 Problem Solving 1 Credit
Practice in solving problems from mathematical contests using a variety of techniques. Permission of instructor required.

Repeat Status: Course may be repeated.

Attribute/Distribution: MA
Prerequisites:
- MATH 243
- MATH 242
- MATH 264.

Solution of systems of linear equations, matrices, vector spaces, dimension; Julia and Mandelbrot sets. Other topics such as chaos and MATH 264.

Prerequisites:
- MATH 022 or MATH 052
- MA 3
- MATH 242 or MATH 205
- 1
- MA 3
- 1-4
- MA 3
- 1-3
- MA 3
- 3-4
- MA 3
- 3
- MA 3
- 1

MATH 229 Geometry 3-4 Credits
Discussion of geometry as an axiomatic system. Euclid's postulates. History of and equivalent versions of Euclid's fifth postulate. Finite projective geometries. NonEuclidean geometries based upon negation of the fifth postulate: Geometry on the sphere; Hyperbolic and elliptic geometries. Examination of the concepts of "straight", angle, parallel, symmetry and duality in each of these geometries. Applications of the different geometries will be considered.

Attribute/Distribution: MA

MATH 230 Numerical Methods 3 Credits
Representation of numbers and rounding error; polynomial and spline interpolation; numerical differentiation and integration; numerical solution of nonlinear systems; Fast Fourier Transformation; numerical solution of initial and boundary value problems; Monte Carlo methods. Knowledge of MATLAB or PYTHON or C required.

Prerequisites: MATH 205

MATH 231 Probability and Statistics 3 Credits
Probability and distribution of random variables; populations and random sampling; chi-square and t distributions; estimation and tests of hypotheses; correlation and regression theory of two variables. Not available for credit to students who have completed both MATH 263 and MATH 264.

Prerequisites: MATH 022 or MATH 052

MATH 234 Fractal Geometry 3 Credits
Metric spaces and iterated function systems; various types of fractal dimension; Julia and Mandelbrot sets. Other topics such as chaos may be included. Small amount of computer use.

Prerequisites: MATH 023

MATH 242 Linear Algebra 3-4 Credits
Solution of systems of linear equations, matrices, vector spaces, bases, linear transformations, eigenvalues, eigenvectors, additional topics as time permits. Not available for credit to students who have completed STAT 342.

Prerequisites: MATH 022

MATH 243 Algebra 3-4 Credits
Introduction to basic concepts of modern algebra: groups, rings, and fields.

Prerequisites: MATH 163 and (MATH 242 or MATH 205)

MATH 252 Introduction to Combinatorics and Graph Theory 3 Credits
Topics in combinatorics and graph theory chosen to introduce the subjects and some of their common proof techniques. Sequences and recursive formulas; counting formulas; bijections; inclusion/exclusion; the Pigeonhole Principle; generating functions; equivalence relations. Graph theory topics include trees, connectivity, traversability, matching and coloring. Not available for credit to students who have completed MATH 305.

Prerequisites: MATH 022

MATH 261 (CSE 261) Discrete Structures 3 Credits
Topics in discrete mathematical structures chosen for their applicability to computer science and engineering. Sets, propositions, induction, recursion; combinatorics; binary relations and functions; ordering, lattices and Boolean algebra; graphs and trees; groups and homomorphisms.

Prerequisites: (MATH 021 or MATH 031 or MATH 076) Attribute/Distribution: MA

MATH 263 Introduction to the Theory of Probability 3 Credits
An introduction to the basics of Calculus-based theory of Probability. Includes combinatorial techniques, events, independence, and conditional probability; most important discrete and continuous probability distributions, expectation and variance; joint distributions and covariance; moment generating functions; basic form of the Laws of Large Numbers and the Central Limit Theorem. Focuses on use of concepts to solve problems. Prior knowledge of Probability not required. Not available for credit to students who have completed (MATH 231 and MATH 264) or MATH 309.

Prerequisites: MATH 023 or MATH 052

MATH 264 Introduction to Statistical Reasoning and Methods 4 Credits
Introduction to the basic concepts, logic and issues involved in statistical reasoning and statistical methods used to analyze data and evaluate studies. Topics include descriptive statistics and exploratory data analysis; elementary probability and statistical inference. Examples drawn from various areas of application. Use of computer software (e.g., Minitab, R) to facilitate understanding and to complete data analysis. Three lectures and one computer laboratory. Not available for credit to students who have completed both MATH 231 and MATH 263.

Prerequisites: MATH 021 or MATH 051

MATH 271 Readings 1-3 Credits
Study of a topic in mathematics under individual supervision. Intended for students with specific interests in areas not covered in the listed courses. Consent of department chair required.

Repeat Status: Course may be repeated.

Attribute/Distribution: MA

MATH 291 Undergraduate Research 1-4 Credits
Research in mathematics or statistics under the direction of a faculty member. Department permission required.

Repeat Status: Course may be repeated.

Attribute/Distribution: ND

MATH 301 Principles of Analysis I 3-4 Credits
Existence of limits, continuity and uniform continuity; HeineBorel Theorem; existence of extreme values; mean value theorem and applications; conditions for the existence of the Riemann integral; absolute and uniform convergence; emphasis on theoretical material from the calculus of one variable.

Prerequisites: MATH 023

MATH 302 Principles of Analysis II 3-4 Credits
Continuation of MATH 301. Functions of several variables; the implicit function theorem, and further topics with applications to analysis and geometry.

Prerequisites: MATH 301

Attribute/Distribution: MA
MATH 303 (PHIL 303) Mathematical Logic 3-4 Credits
Detailed proofs are given for the basic mathematical results relating the syntax and semantics of first-order logic (predicate logic): the Soundness and Completeness (and Compactness) Theorems, followed by a brief exposition of the celebrated limitative results of Gödel, Turing, and Church on incompleteness and undecidability. The material is conceptually rigorous and mathematically mature; the necessary background is a certain degree of mathematical sophistication or a basic knowledge of symbolic logic. Consent of instructor required.
Attribute/Distribution: MA

MATH 304 Axiomatic Set Theory 3-4 Credits
A development of set theory from axioms; relations and functions; ordinal and cardinal arithmetic; recursion theorem; axiom of choice; independence questions. Consent of instructor required.
Attribute/Distribution: MA

MATH 305 Enumerative Combinatorics 3 Credits
An introduction to basic theoretical results and techniques of enumerative combinatorics such as combinatorial identities, generating functions, inclusion/exclusion, recurrence relations, bijection proofs and permutations. Additional topics will be covered as time permits.
Prerequisites: MATH 242 and (MATH 163 or MATH 252)

MATH 306 Introduction to Biomedical Engineering and Mathematical Biology 3 Credits
Prerequisites: MATH 205 or MATH 319

MATH 307 General Topology I 3-4 Credits
An introductory study of topological spaces, including metric spaces, separation and countability axioms, connectedness, compactness, product spaces, quotient spaces, function spaces.
Prerequisites: MATH 301
Attribute/Distribution: MA

MATH 309 Theory of Probability 3 Credits
Probabilities of events on discrete and continuous sample spaces; random variables and probability distributions; expectations; transformations; simplest kind of law of large numbers and central limit theorem. The theory is applied to problems in physical and biological sciences. Restricted to graduate students only.
Prerequisites: MATH 023 or MATH 052

MATH 310 Random Processes and Applications 3-4 Credits
Prerequisites: MATH 231 or MATH 263 or MATH 309

MATH 311 Graph Theory 3 Credits
An introduction to basic theoretical results and techniques of graph theory such as trees, connectivity, matchings, coloring, planar graphs and Hamiltonicity. Additional topics will be covered as time permits.
Prerequisites: MATH 163 or MATH 252 or CSE 140

MATH 312 Statistical Computing and Applications 3-4 Credits
Use of statistical computing packages; exploratory data analysis; Monte Carlo methods; randomization and resampling, and application and interpretation of a variety of statistical methods in real world problems.
Prerequisites: MATH 163 or MATH 252 or CSE 140

MATH 316 Complex Analysis 3-4 Credits
Concept of analytic function from the points of view of the Cauchy-Riemann equations, power series, complex integration, and conformal mapping.
Prerequisites: MATH 301
Attribute/Distribution: MA

MATH 319 Introduction to Differential Equations 3 Credits
An introductory, yet rigorous treatment of topics in differential equations chosen to prepare students for advanced work in mathematics or applied mathematics. Homogeneous and non-homogeneous linear differential equations, existence and uniqueness theorems, Gronwall's inequality; systems of first order linear differential equations; autonomous first-order systems: critical points, stability, bifurcation; series and periodic solutions, Fourier series and their convergence; introduction to numerical simulation methods.
Prerequisites: MATH 242 or MATH 205

MATH 320 Ordinary Differential Equations 3-4 Credits
The analytical and geometric theory of ordinary differential equations, including such topics as linear systems, systems in the complex plane, oscillation theory, stability theory, geometric theory of nonlinear systems, finite difference methods, general dynamical systems.
Prerequisites: MATH 023 and (MATH 205 or MATH 319)

MATH 321 Topics in Discrete Mathematics 3 Credits
Selected topics in areas of discrete mathematics. Consent of department chair required.
Repeat Status: Course may be repeated.
Attribute/Distribution: MA

MATH 322 Methods of Applied Analysis I 3 Credits
Fourier series, eigenfunction expansions, Sturm-Liouville problems, Fourier integrals and their application to partial differential equations; special functions. Emphasis is on a wide variety of formal applications rather than logical development.
Prerequisites: MATH 205 or MATH 319

MATH 323 Methods of Applied Analysis II 3 Credits
Green's functions; integral equations; variational methods; asymptotic expansions, method of saddle points; calculus of vector fields, exterior differential calculus.
Prerequisites: MATH 322
Attribute/Distribution: MA

MATH 327 Groups and Rings 3-4 Credits
An intensive study of the concepts of group theory including the Sylow theorems, and of ring theory including unique factorization domains and polynomial rings.
Prerequisites: MATH 242 and MATH 243
Attribute/Distribution: MA

MATH 329 Computability Theory 3-4 Credits
Core development of classical computability theory: enumeration, index and recursion theorems, various models of computation and Church's Thesis, uncomputability results, introduction to reducibilities and their degrees (in particular, Turing degrees, or degrees of uncomputability), computable operators and their fixed points.
Attribute/Distribution: MA

MATH 331 Differential Geometry of Curves and Surfaces 3 Credits
Local and global differential geometry of curves and surfaces in Euclidean 3space. Frenet formulas for curves, isoperimetric inequality, 4vertex theorem; regular surfaces, first fundamental form, Gauss map, second fundamental form; curvatures for curves and surfaces and their relations; The Gauss-Bonnet theorem.
Prerequisites: MATH 023

MATH 334 Mathematical Statistics 3-4 Credits
Populations and random sampling; sampling distributions; theory of statistical estimation; criteria and methods of point and interval estimation; theory of testing statistical hypotheses.
Prerequisites: MATH 263 or MATH 309
MATH 338 Linear Models in Statistics with Applications 3-4 Credits
Least squares principles in multiple regression and their interpretations; estimation, hypotheses testing, confidence and prediction intervals, modeling, regression diagnostic, multicollinearity, model selection, analysis of variance and covariance; logistic regression. Introduction to topics in time series analysis such as ARIMA, ARCH, and GARCH models. Applications to natural sciences, finance and economics. Use of computer packages.
Prerequisites: (MATH 012 or MATH 231 or MATH 264) and (MATH 043 or MATH 205 or MATH 242)

MATH 340 (CSE 340) Design and Analysis of Algorithms 3 Credits
Algorithms for searching, sorting, manipulating graphs and trees, finding shortest paths and minimum spanning trees, scheduling tasks, etc.; proofs of their correctness and analysis of their asymptotic runtime and memory demands. Designing algorithms: recursion, divide-and-conquer, greediness, dynamic programming. Limits on algorithm efficiency using elementary NP-completeness theory.
Prerequisites: (MATH 022 or MATH 096 or MATH 032) and (CSE 261 or MATH 261)

MATH 341 Mathematical Models and Their Formulation 3 Credits
Mathematical modeling of engineering and physical systems with examples drawn from diverse disciplines. Emphasis is on building models of real world problems rather than learning mathematical techniques.
Prerequisites: MATH 205
Attribute/Distribution: MA

MATH 342 Number Theory 3-4 Credits
Basic concepts and results in number theory, including such topics as primes, the Euclidean algorithm, Diophantine equations, congruences, quadratic residues, quadratic reciprocity, primitive roots, number-theoretic functions, distribution of primes, Pell’s equation, Fermat’s theorem, partitions. Consent of instructor required.
Attribute/Distribution: MA

MATH 343 Introduction To Cryptography 3,4 Credits
Classical elementary cryptography: Caesar cipher, other substitution ciphers, block ciphers, general linear ciphers. Fast random encryption (DES and AES: Advanced Encryption Standard), Public key systems (RSA and discrete logs). Congruences, modular arithmetic, fast exponentiation, polynomials, matrices. Distinction between polynomial time (primality), Subexponential time (factoring) and fully Exponential computation (elliptic curves). Introduction to sieving and distributed computation. Consent of instructor required.
Attribute/Distribution: MA

MATH 350 Special Topics 3 Credits
A course covering special topics not sufficiently covered in listed courses. Consent of department chair required.
Repeat Status: Course may be repeated.
Attribute/Distribution: MA

MATH 371 Readings 1-3 Credits
The study of a topic in mathematics under appropriate supervision, designed for the individual student who has studied extensively and whose interests lie in areas not covered in the listed courses. Consent of department chair required.
Repeat Status: Course may be repeated.
Attribute/Distribution: MA

MATH 374 Statistical Project 3 Credits
Supervised field project or independent reading in statistics or probability. Consent of department chair required.
Attribute/Distribution: MA

MATH 391 Senior Honors Thesis 3 Credits
Independent research under faculty supervision, culminating in a thesis presented for departmental honor. Consent of department chair required.
Repeat Status: Course may be repeated.
Attribute/Distribution: MA

MATH 401 Real Analysis I 3 Credits
Set theory, real numbers; introduction to measures, Lebesgue measure; integration, general convergence theorems; differentiation, functions of bounded variation, absolute continuity; Lp spaces.
Prerequisites: MATH 301

MATH 402 Real Analysis II 3 Credits
Metric spaces; introduction to Banach and Hilbert space theory; Fourier series and Fejer operators; general measure and integration theory, Radon-Nikodym and Riesz representation and theorems; Lebesgue-Stieljes integral.
Prerequisites: MATH 307 or MATH 401

MATH 403 Topics in Real Analysis 3 Credits
Intensive study of topics in analysis with emphasis on recent developments. Requires permission of the department chair.
Repeat Status: Course may be repeated.

MATH 404 Topics in Mathematical Logic 3 Credits
Intensive study of topics in mathematical logic. Consent of instructor required.
Repeat Status: Course may be repeated.

MATH 405 Partial Differential Equations I 3 Credits
Classification of partial differential equations; methods of characteristics for first order equations; methods for representing solutions of the potential, heat, and wave equations, and properties of the solutions of these equations; maximum principles.
Prerequisites: MATH 319 or MATH 320

MATH 406 Partial Differential Equations II 3 Credits
Continuation of MATH 405. Emphasis on second order equations with variable coefficients and systems of first order partial differential equations.
Prerequisites: MATH 405

MATH 408 Algebraic Topology I 3 Credits
Polyhedra; fundamental groups; simplicial and singular homology.

MATH 409 Mathematics Seminar 1-6 Credits
An intensive study of some field of mathematics not offered in another course. Consent of department chair required.

MATH 410 Mathematics Seminar 1-6 Credits
Continuation of the field of study in MATH 409 or the intensive study of a different field. Consent of department chair required.

MATH 416 Complex Function Theory 3 Credits
Continuation of MATH 316.
Prerequisites: MATH 316

MATH 421 Introduction To Wavelets 3 Credits
Continuous and discrete signals; review of Fourier analysis; discrete wavelets; time frequency spaces; Haar and Walsh systems; multiresolution analysis; Hilbert spaces; quadratic mirror filters; fast wavelet transforms; computer code; applications to filtering, compression, and imaging.
Prerequisites: ECE 108 or MATH 205

MATH 423 Differential Geometry I 3 Credits
Differential manifolds, tangent vectors and differentials, submanifolds and the implicit function theorem. Lie groups and Lie algebras, homogeneous spaces. Tensor and exterior algebras, tensor fields and differential forms, de Rham cohomology, Stokes’ theorem, the Hodge theorem. Must have completed MATH 301, or MATH 243 or MATH 205 with permission of instructor.

MATH 424 Differential Geometry II 3 Credits
Curves and surfaces in Euclidean space; mean and Gaussian curvatures, covariant differentiation, parallelism, geodesics, Gauss-Bonnet formula. Riemannian metrics, connections, sectional curvature, generalized Gauss-Bonnet theorem. Further topics.
Prerequisites: MATH 423

MATH 428 Fields And Modules 3 Credits
Field theory, including an introduction to Galois theory; the theory of modules, including tensor products and classical algebras.
Prerequisites: MATH 327
MATH 430 Numerical Analysis 3 Credits
Multistep methods for ordinary differential equations; finite difference methods for partial differential equations; numerical approximation of functions. Use of computer required.
Prerequisites: MATH 230

MATH 435 Functional Analysis I 3 Credits
Banach spaces and linear operators; separation and extension theorems; open mapping and uniform boundedness principles; weak topologies; local convexity and duality; Banach algebras; spectral theory of operators; and compact operators.
Prerequisites: MATH 307 and MATH 401

MATH 441 (CSE 441) Advanced Algorithms 3 Credits
Algorithms for searching, sorting, manipulating graphs and trees, scheduling tasks, finding shortest path, matching patterns in strings, cryptography, matroid theory, linear programming, max-flow, etc., and their correctness proofs and analysis of their time and space complexity. Strategies for designing algorithms, e.g. recursion, divide-and-conquer, greediness, dynamic programming. Limits on algorithm efficiency are explored through NP completeness theory. Quantum computing is briefly introduced. Credit will not be given for both CSE 340 (MATH 340) and CSE 441 (MATH 441).

MATH 444 Algebraic Topology II 3 Credits
Continuation of MATH 408. Cohomology theory, products, duality.
Prerequisites: MATH 408

MATH 445 Topics in Algebraic Topology 3 Credits
Selected topics reflecting the interests of the professor and the students.
Prerequisites: MATH 444

MATH 449 Topics In Algebra 3 Credits
Intensive study of topics in algebra with emphasis on recent developments. Consent of department chair required.
Repeat Status: Course may be repeated.

MATH 450 Special Topics 3 Credits
Intensive study of some field of the mathematical sciences not covered in listed courses. Consent of department chair required.
Repeat Status: Course may be repeated.

MATH 455 Topics In Number Theory 3 Credits
Selected topics in algebraic and/or analytic number theory. Consent of instructor required.
Repeat Status: Course may be repeated.

MATH 461 Modern Nonparametric Methods in Statistics 3 Credits
Classical and modern methods of nonparametric statistics; order and rank statistics; tests based on runs, signs, ranks, and order statistics; distribution free statistical procedures for means, variances, correlations, and trends; relative efficiency; Kolmogorov-Smirnov statistics; statistical applications of Brownian process; modern techniques such as robust methods, nonparametric smoothing, and bootstrapping; additional topics such as nonparametric regression and dimension reduction.
Prerequisites: (MATH 334 or STAT 334) and (MATH 338 or STAT 338)

MATH 462 Modern Nonparametric Methods in Statistics 3 Credits
Advanced Probability 3 Credits
Measure theoretic foundations; random variables, integration in a measure space, expectations; convergence of random variables and probability measures; conditional expectations; characteristic functions; sums of random variables, limit theorems.
Prerequisites: MATH 309 and MATH 401

MATH 464 Advanced Stochastic Process 3 Credits
Theory of stochastic processes; stopping times; martingales; Markov processes; Brownian motion; stochastic calculus; Brownian bridge, laws of suprema; Gaussian processes.
Prerequisites: MATH 309 and MATH 401

MATH 465 Topics in Probability 3 Credits
Selected topics in probability. Consent of department chair required.
Repeat Status: Course may be repeated.

MATH 467 Financial Calculus I 3 Credits
Basic mathematical concepts behind derivative pricing and portfolio management of derivative securities. Development of hedging and pricing by arbitrage in the discrete time setting of binary trees and Black-Scholes model. Introduction to the theory of Stochastic Calculus, Martingale representation theorem, and change of measure. Applications of the developed theory to a variety of actual financial instruments.
Prerequisites: MATH 231 or MATH 309

MATH 468 Financial Calculus II 3 Credits
Models and mathematical concepts behind the interest rates markets. Heath-Jarrow-Morton model for random evolution of the term structure of interest rates and short rate models. Applications of the theory to a variety of interest rates contracts including swaps, caps, floors, swaptions. Development of multidimensional stochastic calculus and applications to multiple stock models, quantos, and foreign currency interest rate models.
Prerequisites: MATH 467

MATH 470 Proseminar 3 Credits
Preparation for entering the mathematics profession. Seminar will concentrate on methods of teaching mathematics, and will include other topics such as duties of a professor and searching for a job. Consent of department chair required.

MATH 471 Homological Algebra 3 Credits
Modules, tensor products, categories and functors, homology functors, projective and injective modules.
Prerequisites: MATH 428

MATH 472 Group Representations 3 Credits
Linear representations and character theory with emphasis on the finite and compact cases.
Prerequisites: MATH 428

MATH 475 Topics in Geometry 3 Credits
Selected topics in geometry, such as geometric analysis, algebraic geometry, complex geometry, characteristic classes, geometric flows or geometric measure theory, with emphasis on recent developments. Consent of department chair required.
Repeat Status: Course may be repeated.

MATH 485 Topics in Financial Mathematics 3 Credits
Selected topics in financial mathematics. Consent of department chair required.
Repeat Status: Course may be repeated.

MATH 490 Thesis 1-6 Credits

MATH 499 Dissertation 1-15 Credits
Repeat Status: Course may be repeated.