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Math 104 stanford

MATH 101. Math Discovery Lab. 3 Units. MDL is a discovery-based project course in mathematics. Students work independently in small groups to explore open-ended mathematical problems and discover original mathematics. Students formulate conjectures and hypotheses; test predictions by computation, simulation, or pure thought; and present their results to classmates. No lecture component; in-class meetings reserved for student presentations, attendance mandatory. Admission is by application: . Motivated students with any level of mathematical background are encouraged to apply. WIM. MATH 104. Applied Matrix Theory. 3 Units. Linear algebra for applications in science and engineering: orthogonality, projections, spectral theory for symmetric matrices, the singular value decomposition, the QR decomposition, least-squares, the condition number of a matrix, algorithms for solving linear systems. MATH 113 offers a more theoretical treatment of linear algebra. MATH 104 and ENGR 108 cover complementary topics in applied linear algebra. The focus of MATH 104 is on algorithms and concepts; the focus of ENGR 108 is on a few linear algebra concepts, and many applications. Prerequisites: MATH 51 and programming experience on par with CS 106. MATH 106. Functions of a Complex Variable. 3 Units. Complex numbers, analytic functions, Cauchy-Riemann equations, complex integration, Cauchy integral formula, residues, elementary conformal mappings. (MATH 116 offers a more theoretical treatment.) Prerequisite: 52. MATH 107. Graph Theory. 3 Units. An introductory course in graph theory establishing fundamental concepts and results in variety of topics. Topics include: basic notions, connectivity, cycles, matchings, planar graphs, graph coloring, matrix-tree theorem, conditions for hamiltonicity, Kuratowski's theorem, Ramsey and Turan-type theorem. Prerequisites: 51 or equivalent and some familiarity with proofs is required. MATH 108. Introduction to Combinatorics and Its Applications. 3 Units. Topics: graphs, trees (Cayley's Theorem, application to phylogony), eigenvalues, basic enumeration (permutations, Stirling and Bell numbers), recurrences, generating functions, basic asymptotics. Prerequisites: 51 or equivalent. MATH 109. Applied Group Theory. 3 Units. Applications of the theory of groups. Topics: elements of group theory, groups of symmetries, matrix groups, group actions, and applications to combinatorics and computing. Applications: rotational symmetry groups, the study of the Platonic solids, crystallographic groups and their applications in chemistry and physics. Honors math majors and students who intend to do graduate work in mathematics should take 120. WIM. Prerequisite: MATH 51. MATH 110. Applied Number Theory and Field Theory. 3 Units. Number theory and its applications to modern cryptography. Topics: congruences, finite fields, primality testing and factorization, public key cryptography, error correcting codes, and elliptic curves, emphasizing algorithms. Includes an introduction to proof-writing. WIM. Prerequisite: MATH 51. MATH 113. Linear Algebra and Matrix Theory. 3 Units. Algebraic properties of matrices and their interpretation in geometric terms. The relationship between the algebraic and geometric points of view and matters fundamental to the study and solution of linear equations. Topics: linear equations, vector spaces, linear dependence, bases and coordinate systems; linear transformations and matrices; similarity; eigenvectors and eigenvalues; diagonalization. Includes an introduction to proof-writing. (MATH 104 offers a more application-oriented treatment.) Prerequisites: MATH 51. MATH 114. Introduction to Scientific Computing. 3 Units. Introduction to Scientific Computing Numerical computation for mathematical, computational, physical sciences and engineering: error analysis, floating-point arithmetic, nonlinear equations, numerical solution of systems of algebraic equations, banded matrices, least squares, unconstrained optimization, polynomial interpolation, numerical differentiation and integration, numerical solution of ordinary differential equations, truncation error, numerical stability for time dependent problems and stiffness. Implementation of numerical methods in MATLAB programming assignments. Prerequisites: MATH 51, 52, 53; prior programming experience (MATLAB or other language at level of CS 106A or higher). Same as: CME 108 MATH 115. Functions of a Real Variable. 3 Units. The development of real analysis in Euclidean space: sequences and series, limits, continuous functions, derivatives, integrals. Basic point set topology. Includes introduction to proof-writing. Prerequisite: 21. MATH 116. Complex Analysis. 3 Units. Analytic functions, Cauchy integral formula, power series and Laurent series, calculus of residues and applications, conformal mapping, analytic continuation, introduction to Riemann surfaces, Fourier series and integrals. (MATH 106 offers a less theoretical treatment.) Prerequisites: 52, and 115 or 171. MATH 118. Mathematics of Computation. 3 Units. Notions of analysis and algorithms central to modern scientific computing: continuous and discrete Fourier expansions, the fast Fourier transform, orthogonal polynomials, interpolation, quadrature, numerical differentiation, analysis and discretization of initial-value and boundary-value ODE, finite and spectral elements. Prerequisites: MATH 51 and 53. MATH 120. Groups and Rings. 3 Units. Recommended for Mathematics majors and required of honors Mathematics majors. Similar to 109 but altered content and more theoretical orientation. Groups acting on sets, examples of finite groups, Sylow theorems, solvable and simple groups. Fields, rings, and ideals; polynomial rings over a field; PID and non-PID. Unique factorization domains. WIM. MATH 121. Galois Theory. 3 Units. Field of fractions, splitting fields, separability, finite fields. Galois groups, Galois correspondence, examples and applications. Prerequisite: MATH 120 and (also recommended) 113. MATH 122. Modules and Group Representations. 3 Units. Modules over PID. Tensor products over fields. Group representations and group rings. Maschke's theorem and character theory. Character tables, construction of representations. Prerequisite: MATH 120. Also recommended: 113. MATH 131P. Partial Differential Equations. 3 Units. An introduction to PDE; particularly suitable for non-Math majors. Topics include physical examples of PDE's, method of characteristics, D'Alembert's formula, maximum principles, heat kernel, Duhamel's principle, separation of variables, Fourier series, Harmonic functions, Bessel functions, spherical harmonics. Students who have taken MATH 171 should consider taking MATH 173 rather than 131P. Prerequisite: 53. MATH 136. Stochastic Processes. 3 Units. Introduction to measure theory, Lp spaces and Hilbert spaces. Random variables, expectation, conditional expectation, conditional distribution. Uniform integrability, almost sure and Lp convergence. Stochastic processes: definition, stationarity, sample path continuity. Examples: random walk, Markov chains, Gaussian processes, Poisson processes, Martingales. Construction and basic properties of Brownian motion. Prerequisite: STATS 116 or MATH 151 or equivalent. Recommended: MATH 115 or equivalent. adembo/math-136/. Same as: STATS 219 MATH 137. Mathematical Methods of Classical Mechanics. 3 Units. Newtonian mechanics. Lagrangian formalism. E. Noether's theorem. Oscillations. Rigid bodies. Introduction to symplectic geometry. Hamiltonian formalism. Legendre transform. Variational principles. Geometric optics. Introduction to the theory of integrable systems. Prerequisites: 51, 52, 53, or 61CM, 62CM, 63CM. MATH 138. Celestial Mechanics. 3 Units. Mathematically rigorous introduction to the classical N-body problem: the motion of N particles evolving according to Newton's law. Topics include: the Kepler problem and its symmetries; other central force problems; conservation theorems; variational methods; Hamilton-Jacobi theory; the role of equilibrium points and stability; and symplectic methods. Prerequisites: 53, and 115 or 171. MATH 143. Differential Geometry. 3 Units. Geometry of curves and surfaces in three-space and higher dimensional manifolds. Parallel transport, curvature, and geodesics. Surfaces with constant curvature. Minimal surfaces. MATH 144. Introduction to Topology and Geometry. 3 Units. Point set topology, including connectedness, compactness, countability and separation axioms. The inverse and implicit function theorems. Smooth manifolds, immersions and submersions, embedding theorems. Prerequisites: MATH 61CM, or MATH 51 and familiarity with linear algebra and analysis arguments at the level of 113 and 115 respectively. MATH 145. Algebraic Geometry. 3 Units. An introduction to the methods and concepts of algebraic geometry. The point of view and content will vary over time, but include: affine varieties, Hilbert basis theorem and Nullstellensatz, projective varieties, algebraic curves. Required: 120. Strongly recommended: additional mathematical maturity via further basic background with fields, point-set topology, or manifolds. MATH 147. Differential Topology. 3 Units. Introduction to smooth methods in topology including tranvsersality, intersection number, fixed point theorems, as well as differential forms and integration. Prerequisites: MATH 62CM or MATH 144. MATH 148. Algebraic Topology. 3 Units. Fundamental group, covering spaces, Euler characteristic, homology, classification of surfaces, knots. Prerequisite: 109 or 120. MATH 151. Introduction to Probability Theory. 3 Units. A proof-oriented development of basic probability theory. Counting; axioms of probability; conditioning and independence; expectation and variance; discrete and continuous random variables and distributions; joint distributions and dependence; Central Limit Theorem and laws of large numbers. nPrerequisite: Either MATH 61CM or MATH 52, and MATH 115 or equivalent. MATH 152. Elementary Theory of Numbers. 3 Units. Euclid's algorithm, fundamental theorems on divisibility; prime numbers; congruence of numbers; theorems of Fermat, Euler, Wilson; congruences of first and higher degrees; quadratic residues; introduction to the theory of binary quadratic forms; quadratic reciprocity; partitions. MATH 154. Algebraic Number Theory. 3 Units. Properties of number fields and Dedekind domains, quadratic and cyclotomic fields, applications to some classical Diophantine equations. Prerequisites: 120 and 121, especially modules over principal ideal domains and Galois theory of finite fields. MATH 155. Analytic Number Theory. 3 Units. Introduction to Dirichlet series and Dirichlet characters, Poisson summation, Gauss sums, analytic continuation for Dirichlet L-functions, applications to prime numbers (e.g., prime number theorem, Dirichlet's theorem). Prerequisites: Complex analysis (MATH 106 or 116), MATH 152 (or comparable familiarity with the Euclidean algorithm, multiplicative group modulo n, and quadratic reciprocity), and experience with basic analysis arguments. MATH 158. Basic Probability and Stochastic Processes with Engineering Applications. 3 Units. Calculus of random variables and their distributions with applications. Review of limit theorems of probability and their application to statistical estimation and basic Monte Carlo methods. Introduction to Markov chains, random walks, Brownian motion and basic stochastic differential equations with emphasis on applications from economics, physics and engineering, such as filtering and control. Prerequisites: exposure to basic probability. Same as: CME 298 MATH 159. Discrete Probabilistic Methods. 3 Units. Modern discrete probabilistic methods suitable for analyzing discrete structures of the type arising in number theory, graph theory, combinatorics, computer science, information theory and molecular sequence analysis. Prerequisite: STATS 116/MATH 151 or equivalent. Typically in alternating years. MATH 161. Set Theory. 3 Units. Informal and axiomatic set theory: sets, relations, functions, and set-theoretical operations. The Zermelo-Fraenkel axiom system and the special role of the axiom of choice and its various equivalents. Well-orderings and ordinal numbers; transfinite induction and transfinite recursion. Equinumerosity and cardinal numbers; Cantor's Alephs and cardinal arithmetic. Open problems in set theory. Prerequisite: students should be comfortable doing proofs. MATH 171. Fundamental Concepts of Analysis. 3 Units. Recommended for Mathematics majors and required of honors Mathematics majors. Similar to 115 but altered content and more theoretical orientation. Properties of Riemann integrals, continuous functions and convergence in metric spaces; compact metric spaces, basic point set topology. Prerequisite: 61CM or 61DM or 115 or consent of the instructor. WIM. MATH 172. Lebesgue Integration and Fourier Analysis. 3 Units. Similar to 205A, but for undergraduate Math majors and graduate students in other disciplines. Topics include Lebesgue measure on Euclidean space, Lebesgue integration, L^p spaces, the Fourier transform, the Hardy-Littlewood maximal function and Lebesgue differentiation. Prerequisite: 171 or consent of instructor. MATH 173. Theory of Partial Differential Equations. 3 Units. A rigorous introduction to PDE accessible to advanced undergraduates. Elliptic, parabolic, and hyperbolic equations in many space dimensions including basic properties of solutions such as maximum principles, causality, and conservation laws. Methods include the Fourier transform as well as more classical methods. The Lebesgue integral will be used throughout, but a summary of its properties will be provided to make the course accessible to students who have not had 172 or 205A. In years when MATH 173 is not offered, MATH 220 is a recommended alternative (with similar content but a different emphasis). Prerequisite: 171 or equivalent. MATH 175. Elementary Functional Analysis. 3 Units. Linear operators on Hilbert space. Spectral theory of compact operators; applications to integral equations. Elements of Banach space theory. Prerequisite: 115 or 171. MATH 177. Geometric Methods in the Theory of Ordinary Differential Equations. 3 Units. Hamiltonian systems and their geometry. First order PDE and Hamilton-Jacobi equation. Structural stability and hyperbolic dynamical systems. Completely integrable systems. Perturbation theory. MATH 19. Calculus. 3 Units. Introduction to differential calculus of functions of one variable. Review of elementary functions (including exponentials and logarithms), limits, rates of change, the derivative and its properties, applications of the derivative. Prerequisites: trigonometry, advanced algebra, and analysis of elementary functions (including exponentials and logarithms). You must have taken the math placement diagnostic (offered through the Math Department website) in order to register for this course. MATH 193. Polya Problem Solving Seminar. 1 Unit. Topics in mathematics and problem solving strategies with an eye towards the Putnam Competition. Topics may include parity, the pigeonhole principle, number theory, recurrence, generating functions, and probability. Students present solutions to the class. Open to anyone with an interest in mathematics. MATH 197. Senior Honors Thesis. 1-6 Unit. Honors math major working on senior honors thesis under an approved advisor carries out research and reading. Satisfactory written account of progress achieved during term must be submitted to advisor before term ends. May be repeated 3 times for a max of 9 units. Contact department student services specialist to enroll. MATH 198. Practical Training. 1 Unit. Only for undergraduate students majoring in mathematics. Students obtain employment in a relevant industrial or research activity to enhance their professional experience. Students submit a concise report detailing work activities, problems worked on, and key results. May be repeated for credit up to 3 units. Prerequisite: qualified offer of employment and consent of department. Prior approval by Math Department is required; you must contact the Math Department's Student Services staff for instructions before being granted permission to enroll. MATH 199. Reading Topics. 1-3 Unit. For Math majors only. Undergraduates pursue a reading program under the direction of a Math faculty member; topics limited to those not in regular department course offerings. Credit can fulfill the elective requirement for Math majors. Departmental approval required; please contact the Student Services Specialist for the enrollment proposal form at least 2 weeks before the final study list deadline. May be repeated for credit. Enrollment beyond a third section requires additional approval. MATH 19A. Calculus, ACE. 1 Unit. Additional problem solving session for MATH 19 guided by a course assistant. Concurrent enrollment in MATH 19 required. Application required: . MATH 20. Calculus. 3 Units. The definite integral, Riemann sums, antiderivatives, the Fundamental Theorem of Calculus. Integration by substitution and by parts. Area between curves, and volume by slices, washers, and shells. Initial-value problems, exponential and logistic models, direction fields, and parametric curves. Prerequisite: MATH 19 or equivalent. If you have not previously taken a calculus course at Stanford then you must have taken the math placement diagnostic (offered through the Math Department website) in order to register for this course. MATH 205A. Real Analysis. 3 Units. Basic measure theory and the theory of Lebesgue integration. Prerequisite: 171 or equivalent.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 205B. Real Analysis. 3 Units. Point set topology, basic functional analysis, Fourier series, and Fourier transform. Prerequisites: 171 and 205A or equivalent.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 205C. Real Analysis. 3 Units. Continuation of 205B.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 20A. Calculus, ACE. 1 Unit. Additional problem solving session for MATH 20 guided by a course assistant. Concurrent enrollment in MATH 20 required. Application required: . MATH 21. Calculus. 4 Units. This course addresses a variety of topics centered around the theme of "calculus with infinite processes", largely the content of BC-level AP Calculus that isn't in the AB-level syllabus. It is needed throughout probability and statistics at all levels, as well as to understand approximation procedures that arise in all quantitative fields (including economics and computer graphics). After an initial review of limit rules, the course goes on to discuss sequences of numbers and of functions, as well as limits "at infinity" for each (needed for any sensible discussion of long-term behavior of a numerical process, such as: iterative procedures and complexity in computer science, dynamic models throughout economics, and repeated trials with data in any field). nnnIntegration is discussed for rational functions (a loose end from MATH 20) and especially (improper) integrals for unbounded functions and "to infinity": this shows up in contexts as diverse as escape velocity for a rocket, the present value of a perpetual yield asset, and important calculations in probability (including the famous "bell curve" and to understand why many statistical tests work as they do). The course then turns to infinite series (how to "sum" an infinite collection of numbers), some useful convergence and divergence rests for these, and the associated killer app: power series and their properties, as well as Taylor approximations, all of which provide the framework that underlies virtually all mathematical models used in any quantitative field. MATH 210A. Modern Algebra I. 3 Units. Basic commutative ring and module theory, tensor algebra, homological constructions, linear and multilinear algebra, canonical forms and Jordan decomposition. Prerequisite: 121 and 122 or equivalent.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 210B. Modern Algebra II. 3 Units. Continuation of 210A. Topics in field theory, commutative algebra, algebraic geometry, and finite group representations. Prerequisites: 210A, and 121 or equivalent.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 210C. Lie Theory. 3 Units. Topics in Lie groups, Lie algebras, and/or representation theory. Prerequisite: MATH 210A and familiarity with the basics of finite group representations. When the course is on Lie groups, familiarity with tangent spaces and integration on manifolds is assumed. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 215A. Algebraic Topology. 3 Units. Topics: fundamental group and covering spaces, basics of homotopy theory, homology and cohomology (simplicial, singular, cellular), products, introduction to topological manifolds, orientations, Poincare duality. Prerequisites: 113, 120, and 171.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 215B. Differential Topology. 3 Units. Topics: Basics of differentiable manifolds (tangent spaces, vector fields, tensor fields, differential forms), embeddings, tubular neighborhoods, integration and Stokes' Theorem, deRham cohomology, intersection theory via Poincare duality, Morse theory. Prerequisite: 215AnnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 215C. Differential Geometry. 3 Units. This course will be an introduction to Riemannian Geometry. Topics will include the Levi-Civita connection, Riemann curvature tensor, Ricci and scalar curvature, geodesics, parallel transport, completeness, geodesics and Jacobi fields, and comparison techniques. Prerequisites 146 or 215BnnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 216A. Introduction to Algebraic Geometry. 3 Units. Algebraic varieties, and introduction to schemes, morphisms, sheaves, and the functorial viewpoint. May be repeated for credit. Prerequisites: 210AB or equivalent.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 216B. Introduction to Algebraic Geometry. 3 Units. Continuation of 216A. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 216C. Introduction to Algebraic Geometry. 3 Units. Continuation of 216B. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 217C. Complex Differential Geometry. 3 Units. Complex structures, almost complex manifolds and integrability, Hermitian and Kahler metrics, connections on complex vector bundles, Chern classes and Chern-Weil theory, Hodge and Dolbeault theory, vanishing theorems, Calabi-Yau manifolds, deformation theory. MATH 21A. Calculus, ACE. 5 Units. Students attend one of the regular MATH 21 lectures with a longer discussion section of two hours per week instead of one. Active mode: students in small groups discuss and work on problems, with a TA providing guidance and answering questions. Application required: . MATH 220. Partial Differential Equations of Applied Mathematics. 3 Units. First-order partial differential equations; method of characteristics; weak solutions; elliptic, parabolic, and hyperbolic equations; Fourier transform; Fourier series; and eigenvalue problems. Prerequisite: Basic coursework in multivariable calculus and ordinary differential equations, and some prior experience with a proof-based treatment of the material as in MATH 171 or MATH 61CM.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. Same as: CME 303 MATH 221A. Mathematical Methods of Imaging. 3 Units. Image denoising and deblurring with optimization and partial differential equations methods. Imaging functionals based on total variation and l-1 minimization. Fast algorithms and their implementation. Same as: CME 321A MATH 221B. Mathematical Methods of Imaging. 3 Units. Array imaging using Kirchhoff migration and beamforming, resolution theory for broad and narrow band array imaging in homogeneous media, topics in high-frequency, variable background imaging with velocity estimation, interferometric imaging methods, the role of noise and inhomogeneities, and variational problems that arise in optimizing the performance of array imaging algorithms. Same as: CME 321B MATH 226. Numerical Solution of Partial Differential Equations. 3 Units. Hyperbolic partial differential equations: stability, convergence and qualitative properties; nonlinear hyperbolic equations and systems; combined solution methods from elliptic, parabolic, and hyperbolic problems. Examples include: Burger's equation, Euler equations for compressible flow, Navier-Stokes equations for incompressible flow. Prerequisites: MATH 220 or CME 302.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. Same as: CME 306 MATH 227. Partial Differential Equations and Diffusion Processes. 3 Units. Parabolic and elliptic partial differential equations and their relation to diffusion processes. First order equations and optimal control. Emphasis is on applications to mathematical finance. Prerequisites: MATH 136/STATS 219 (or equivalents) and MATH 131P + MATH 115/171 or MATH 173 or MATH 220. MATH 228. Stochastic Methods in Engineering. 3 Units. The basic limit theorems of probability theory and their application to maximum likelihood estimation. Basic Monte Carlo methods and importance sampling. Markov chains and processes, random walks, basic ergodic theory and its application to parameter estimation. Discrete time stochastic control and Bayesian filtering. Diffusion approximations, Brownian motion and an introduction to stochastic differential equations. Examples and problems from various applied areas. Prerequisites: exposure to probability and background in analysis. Same as: CME 308, MS&E 324 MATH 228A. Probability, Stochastic Analysis and Applications. 3 Units. The basic limit theorems of probability theory and their application to maximum likelihood estimation. Basic Monte Carlo methods and importance sampling. Markov chains and processes, random walks, basic ergodic theory and its application to parameter estimation. Discrete time stochastic control and Bayesian filtering. Diffusion approximations, Brownian motion and basic stochastic differential equations. Examples and problems from various applied areas. Prerequisites: exposure to probability and background in analysis. MATH 230A. Theory of Probability I. 3 Units. Mathematical tools: sigma algebras, measure theory, connections between coin tossing and Lebesgue measure, basic convergence theorems. Probability: independence, Borel-Cantelli lemmas, almost sure and Lp convergence, weak and strong laws of large numbers. Large deviations. Weak convergence; central limit theorems; Poisson convergence; Stein's method. Prerequisites: STATS 116, MATH 171. Same as: STATS 310A MATH 230B. Theory of Probability II. 3 Units. Conditional expectations, discrete time martingales, stopping times, uniform integrability, applications to 0-1 laws, Radon-Nikodym Theorem, ruin problems, etc. Other topics as time allows selected from (i) local limit theorems, (ii) renewal theory, (iii) discrete time Markov chains, (iv) random walk theory,n(v) ergodic theory. adembo/stat-310b. Prerequisite: 310A or MATH 230A. Same as: STATS 310B MATH 230C. Theory of Probability III. 3 Units. Continuous time stochastic processes: martingales, Brownian motion, stationary independent increments, Markov jump processes and Gaussian processes. Invariance principle, random walks, LIL and functional CLT. Markov and strong Markov property. Infinitely divisible laws. Some ergodic theory. Prerequisite: 310B or MATH 230B. adembo/stat-310c/. Same as: STATS 310C MATH 231. Mathematics and Statistics of Gambling. 3 Units. Probability and statistics are founded on the study of games of chance. Nowadays, gambling (in casinos, sports and the Internet) is a huge business. This course addresses practical and theoretical aspects. Topics covered: mathematics of basic random phenomena (physics of coin tossing and roulette, analysis of various methods of shuffling cards), odds in popular games, card counting, optimal tournament play, practical problems of random number generation. Prerequisites: Statistics 116 and 200. Same as: STATS 334 MATH 232. Topics in Probability: Percolation Theory. 3 Units. An introduction to first passage percolation and related general tools and models. Topics include early results on shape theorems and fluctuations, more modern development using hyper-contractivity, recent breakthrough regarding scaling exponents, and providing exposure to some fundamental long-standing open problems. Course prerequisite: graduate-level probability. MATH 233A. Topics in Combinatorics. 3 Units. A topics course in combinatorics and related areas. The topic will be announced by the instructor.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 233B. Topics in Combinatorics. 3 Units. A topics course in combinatorics and related areas. The topic will be announced by the instructor.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 233C. Topics in Combinatorics. 3 Units. A topics course in combinatorics and related areas. The topic will be announced by the instructor. MATH 234. Large Deviations Theory. 3 Units. Combinatorial estimates and the method of types. Large deviation probabilities for partial sums and for empirical distributions, Cramer's and Sanov's theorems and their Markov extensions. Applications in statistics, information theory, and statistical mechanics. Prerequisite: MATH 230A or STATS 310. Offered every 2-3 years. adembo/large-deviations/. Same as: STATS 374 MATH 235A. Topics in combinatorics. 3 Units. This advanced course in extremal combinatorics covers several major themes in the area. These include extremal combinatorics and Ramsey theory, the graph regularity method, and algebraic methods. MATH 235B. Modern Markov Chain Theory. 3 Units. This is a graduate-level course on the use and analysis of Markov chains. Emphasis is placed on explicit rates of convergence for chains used in applications to physics, biology, and statistics. Topics covered: basic constructions (metropolis, Gibbs sampler, data augmentation, hybrid Monte Carlo); spectral techniques (explicit diagonalization, Poincaré, and Cheeger bounds); functional inequalities (Nash, Sobolev, Log Sobolev); probabilistic techniques (coupling, stationary times, Harris recurrence). A variety of card shuffling processes will be studies. Central Limit and concentration.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 235C. Topics in Markov Chains. 3 Units. Classical functional inequalities (Nash, Faber-Krahn, log-Sobolev inequalities), comparison of Dirichlet forms. Random walks and isoperimetry of amenable groups (with a focus on solvable groups). Entropy, harmonic functions, and Poisson boundary (following Kaimanovich-Vershik theory). MATH 236. Introduction to Stochastic Differential Equations. 3 Units. Brownian motion, stochastic integrals, and diffusions as solutions of stochastic differential equations. Functionals of diffusions and their connection with partial differential equations. Random walk approximation of diffusions. Prerequisite: 136 or equivalent and differential equations.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 237. Default and Systemic Risk. 3 Units. Introduction to mathematical models of complex static and dynamic stochastic systems that undergo sudden regime change in response to small changes in parameters. Examples from materials science (phase transitions), power grid models, financial and banking systems. Special emphasis on mean field models and their large deviations, including computational issues. Dynamic network models of financial systems and their stability. MATH 237A. Topics in Financial Math: Market microstructure and trading algorithms. 3 Units. Introduction to market microstructure theory, including optimal limit order and market trading models. Random matrix theory covariance models and their application to portfolio theory. Statistical arbitrage algorithms. MATH 238. Mathematical Finance. 3 Units. Stochastic models of financial markets. Forward and futures contracts. European options and equivalent martingale measures. Hedging strategies and management of risk. Term structure models and interest rate derivatives. Optimal stopping and American options. Corequisites: MATH 236 and 227 or equivalent.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. Same as: STATS 250 MATH 239. Computation and Simulation in Finance. 3 Units. Monte Carlo, finite difference, tree, and transform methods for the numerical solution of partial differential equations in finance. Emphasis is on derivative security pricing. Prerequisite: 238 or equivalent. MATH 243. Functions of Several Complex Variables. 3 Units. Holomorphic functions in several variables, Hartogs phenomenon, d-bar complex, Cousin problem. Domains of holomorphy. Plurisubharmonic functions and pseudo-convexity. Stein manifolds. Coherent sheaves, Cartan Theorems A&B. Levi problem and its solution. Grauert's Oka principle. Prerequisites: MATH 215A and experience with manifolds. NOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 244. Riemann Surfaces. 3 Units. Riemann surfaces and holomorphic maps, algebraic curves, maps to projective spaces. Calculus on Riemann surfaces. Elliptic functions and integrals. Riemann-Hurwitz formula. Riemann-Roch theorem, Abel-Jacobi map. Uniformization theorem. Hyperbolic surfaces. (Suitable for advanced undergraduates.) Prerequisites: MATH 106 or MATH 116, and familiarity with surfaces equivalent to MATH 143, MATH 146, or MATH 147. MATH 245A. Topics in Algebraic Geometry. 3 Units. Topics of contemporary interest in algebraic geometry. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 245B. Topics in Algebraic Geometry. 3 Units. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 245C. Topics in Algebraic Geometry. 3 Units. May be repeated for credit. MATH 246. Topics in number theory: L-functions. 3 Units. The Riemann Zeta function and Dirichlet L-functions, zero-free regions and vertical distribution of the zeros, primes in arithmetic progressions, the class number problem, Hecke L-functions and Tate's thesis, Artin L-functions and the Chebotarev density theorem, Modular forms and Maass forms.nnPrerequisites: Algebraic Number Theory. MATH 248. Introduction to Ergodic Theory. 3 Units. Topics may include 1) subadditive and multiplicative ergodic theorems, 2) notions of mixing, weak mixing, spectral theory, 3) metric and topological entropy of dynamical systems, 4) measures of maximal entropy. Prerequisites: Solid background in "Measure and Integration" (MATH 205A) and some functional analysis, including Riesz representation theorem and Hahn-Banach theorem (MATH 205B). MATH 249A. Topics in number theory. 3 Units. Topics of contemporary interest in number theory. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 249B. Topics in Number Theory. 3 Units. NOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 249C. Topics in Number Theory. 3 Units. NOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 256A. Partial Differential Equations. 3 Units. The theory of linear and nonlinear partial differential equations, beginning with linear theory involving use of Fourier transform and Sobolev spaces. Topics: Schauder and L2 estimates for elliptic and parabolic equations; De Giorgi-Nash-Moser theory for elliptic equations; nonlinear equations such as the minimal surface equation, geometric flow problems, and nonlinear hyperbolic equations.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 256B. Partial Differential Equations. 3 Units. Continuation of 256A. MATH 257A. Symplectic Geometry and Topology. 3 Units. Linear symplectic geometry and linear Hamiltonian systems. Symplectic manifolds and their Lagrangian submanifolds, local properties. Symplectic geometry and mechanics. Contact geometry and contact manifolds. Relations between symplectic and contact manifolds. Hamiltonian systems with symmetries. Momentum map and its properties. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 257B. Symplectic Geometry and Topology. 3 Units. Continuation of 257A. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 257C. Symplectic Geometry and Topology. 3 Units. Continuation of 257B. May be repeated for credit. MATH 258. Topics in Geometric Analysis. 3 Units. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 262. Applied Fourier Analysis and Elements of Modern Signal Processing. 3 Units. Introduction to the mathematics of the Fourier transform and how it arises in a number of imaging problems. Mathematical topics include the Fourier transform, the Plancherel theorem, Fourier series, the Shannon sampling theorem, the discrete Fourier transform, and the spectral representation of stationary stochastic processes. Computational topics include fast Fourier transforms (FFT) and nonuniform FFTs. Applications include Fourier imaging (the theory of diffraction, computed tomography, and magnetic resonance imaging) and the theory of compressive sensing. NOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. Same as: CME 372 MATH 263A. Topics in Representation Theory: Affine Lie Algebras and Modular Forms. 3 Units. Kac-Moody Lie algebras are infinite-dimensional Lie algebras whose theory is remarkably similar to finite-dimensional semisimple Lie algebras. Affine Lie algebras are the most important special case.We will develop some of the Kac-Moody theory, such as the Kac-Weyl character formula, before specializing to affine Lie algebras. Ideas from physics give a multiplication called fusion on the irreducible integrable representations of fixed level. Kac and Peterson showed that the characters and related "string functions" of these representations are modular forms, and the transformation properties of these theta functions of fixed level encode important information about the fusion ring. NOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. May be repeated for credit. MATH 263B. Crystal Bases: Representations and Combinatorics. 3 Units. Crystal Bases are combinatorial analogs of representation theorynof Lie groups. We will explore different aspects of thesenanalogies and develop rigorous purely combinatorial foundations. MATH 263C. Topics in Representation Theory. 3 Units. Conformal Field Theory is a branch of physics with origins in solvable lattice models and string theory. But the mathematics that it has inspired has many applications in pure mathematics.nWe will give an introduction to this theory with related representation theories of the Virasoro and affine Lie algebras, and vertex operators.nnPrerequisites: we will not assume any particular knowledge from physics, but some knowledge of Lie algebras will be helpful.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc.nnMay be repeated for credit. MATH 269. Topics in symplectic geometry. 3 Units. May be repeated for credit. MATH 270. Geometry and Topology of Complex Manifolds. 3 Units. Complex manifolds, Kahler manifolds, curvature, Hodge theory, Lefschetz theorem, Kahler-Einstein equation, Hermitian-Einstein equations, deformation of complex structures. May be repeated for credit. MATH 271. The H-Principle. 3 Units. The language of jets. Thom transversality theorem. Holonomic approximation theorem. Applications: immersion theory and its generaliazations. Differential relations and Gromov's h-principle for open manifolds. Applications to symplectic geometry. Microflexibility. Mappings with simple singularities and their applications. Method of convex integration. Nash-Kuiper C^1-isometric embedding theorem. MATH 272. Topics in Partial Differential Equations. 3 Units. NOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 273. Topics in Mathematical Physics. 3 Units. Covers a list of topics in mathematical physics. The specific topics may vary from year to year, depending on the instructor's discretion. Background in graduate level probability theory and analysis is desirable. Same as: STATS 359 MATH 275. Topics in Applied Mathematics: A World of Flows II. 3 Units. The purpose of this course is to show beautiful surprises and instructive paradoxes in a maximal diversity of fluid phenomena, and to understand them with minimal models. The prerequisites are fluency in the so-called "mathematical methods", plus ability to think physics at the advanced undergraduate level. The content will be the same as that of winter 2019 (but different from that of winter 2020). nnNOTE: Undergraduates must obtain instructor permission and pass a test to enroll. Undergraduates interested in taking the course should contact the instructor no later than the first week of class, providing information about performance in prior coursework. MATH 280. Evolution Equations in Differential Geometry. 3 Units. . MATH 282A. Low Dimensional Topology. 3 Units. The theory of surfaces and 3-manifolds. Curves on surfaces, the classification of diffeomorphisms of surfaces, and Teichmuller space. The mapping class group and the braid group. Knot theory, including knot invariants. Decomposition of 3-manifolds: triangulations, Heegaard splittings, Dehn surgery. Loop theorem, sphere theorem, incompressible surfaces. Geometric structures, particularly hyperbolic structures on surfaces and 3-manifolds. May be repeated for credit up to 6 total units. MATH 282B. Homotopy Theory. 3 Units. Homotopy groups, fibrations, spectral sequences, simplicial methods, Dold-Thom theorem, models for loop spaces, homotopy limits and colimits, stable homotopy theory. May be repeated for credit up to 6 total units.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 282C. Fiber Bundles and Cobordism. 3 Units. Possible topics: principal bundles, vector bundles, classifying spaces. Connections on bundles, curvature. Topology of gauge groups and gauge equivalence classes of connections. Characteristic classes and K-theory, including Bott periodicity, algebraic K-theory, and indices of elliptic operators. Spectral sequences of Atiyah-Hirzebruch, Serre, and Adams. Cobordism theory, Pontryagin-Thom theorem, calculation of unoriented and complex cobordism. May be repeated for credit up to 6 total units. MATH 283A. Topics in Topology. 3 Units. Topics of contemporary interest in topology. NOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 284. Topics in Geometric Topology. 3 Units. Incompressible surfaces, irreducible manifolds, prime decomposition, Morse theory, Heegaard diagrams, Heegaard splittings, the Thurston norm, sutured manifold theory, Heegaard Floer homology, sutured Floer homology. MATH 286. Topics in Differential Geometry. 3 Units. Topics of contemporary interest in differential geometry. May be repeated for credit.nnNOTE: Undergraduates require instructor permission to enroll. Undergraduates interested in taking the course should contact the instructor for permission, providing information about relevant background such as performance in prior coursework, reading, etc. MATH 298. Graduate Practical Training. 1 Unit. Only for mathematics graduate students. Students obtain employment in a relevant industrial or research activity to enhance their professional experience. Students submit a concise report detailing work activities, problems worked on, and key results. May be repeated for credit up to 3 units. Prerequisite: qualified offer of employment and consent of department. Prior approval by Math Department is required; you must contact the Math Department's Student Services staff for instructions before being granted permission to enroll. MATH 301. Advanced Topics in Convex Optimization. 3 Units. Modern developments in convex optimization: semidefinite programming; novel and efficient first-order algorithms for smooth and nonsmooth convex optimization. Emphasis on numerical methods suitable for large scale problems arising in science and engineering. Prerequisites: convex optimization (EE 364), linear algebra (MATH 104), numerical linear algebra (CME 302); background in probability, statistics, real analysis and numerical optimization. Same as: CME 375 MATH 305. Applied mathematics through toys and magic. 3 Units. This course is a series of case-studies in doing applied mathematics on surprising phenomena we notice in daily life. Almost every class will show demos of these phenomena (toys and magic) and suggest open projects. The topics range over a great variety and cut across areas traditionally pigeonholed as physics, biology, engineering, computer science, mathematics ¿ but, instead of developing sophisticated mathematics on simple material, our aim is to extract simple mathematical understanding from sophisticated material which, at first, we may not yet know how to pigeonhole. In each class I will try to make the discussion self-contained and to give everybody something to take home, regardless of the background. MATH 355. Graduate Teaching Seminar. 1 Unit. Required of and limited to first-year Mathematics graduate students. MATH 360. Advanced Reading and Research. 1-10 Unit. . MATH 382. Qualifying Examination Seminar. 1-3 Unit. . MATH 391. Seminar on Logic & Formal Philosophy. 2-4 Units. Research seminar for graduate students working in logic and formal philosophy. Presentations on contemporary topics by seminar participants and outside visitors. Maybe be repeated for credit. Same as: PHIL 391 MATH 51. Linear Algebra, Multivariable Calculus, and Modern Applications. 5 Units. This course provides unified coverage of linear algebra and multivariable differential calculus, and the free course e-text connects the material to many fields. Linear algebra in large dimensions underlies the scientific, data-driven, and computational tasks of the 21st century. The linear algebra portion includes orthogonality, linear independence, matrix algebra, and eigenvalues with applications such as least squares, linear regression, and Markov chains (relevant to population dynamics, molecular chemistry, and PageRank); the singular value decomposition (essential in image compression, topic modeling, and data-intensive work in many fields) is introduced in the final chapter of the e-text. The multivariable calculus portion includes unconstrained optimization via gradients and Hessians (used for energy minimization), constrained optimization (via Lagrange multipliers, crucial in economics), gradient descent and the multivariable Chain Rule (which underlie many machine learning algorithms, such as backpropagation), and Newton's method (an ingredient in GPS and robotics). The course emphasizes computations alongside an intuitive understanding of key ideas. The widespread use of computers makes it important for users of math to understand concepts: novel users of quantitative tools in the future will be those who understand ideas and how they fit with examples and applications. This is the only course at Stanford whose syllabus includes nearly all the math background for CS 229, which is why CS 229 and CS 230 specifically recommend it (or other courses resting on it). For frequently asked questions about the differences between MATH 51 and CME 100, see the FAQ on the placement page on the Math Department website. Prerequisite: MATH 21 or the math placement diagnostic (offered through the Math Department website) in order to register for this course. MATH 51A. Linear Algebra, Multivariable Calculus, and Modern Applications, ACE. 6 Units. Students attend one of the regular MATH 51 lectures with a longer discussion section of four hours per week instead of two. Active mode: students in small groups discuss and work on problems from a worksheet distributed 2 or 3 days in advance, with a TA providing guidance and answering questions. Application required: . MATH 52. Integral Calculus of Several Variables. 5 Units. Iterated integrals, line and surface integrals, vector analysis with applications to vector potentials and conservative vector fields, physical interpretations. Divergence theorem and the theorems of Green, Gauss, and Stokes. Prerequisite: MATH 21 and MATH 51 or equivalents. MATH 52A. Integral Calculus of Several Variables, ACE. 1 Unit. Additional problem solving session for MATH 52 guided by a course assistant. Concurrent enrollment in MATH 52 required. Application required: . MATH 53. Ordinary Differential Equations with Linear Algebra. 5 Units. Ordinary differential equations and initial value problems, systems of linear differential equations with constant coefficients, applications of second-order equations to oscillations, matrix exponentials, Laplace transforms, stability of non-linear systems and phase plane analysis, numerical methods. Prerequisite: MATH 21 and MATH 51 or equivalents. MATH 53A. Ordinary Differential Equations with Linear Algebra, ACE. 1 Unit. Additional problem solving session for MATH 53 guided by a course assistant. Concurrent enrollment in MATH 53 required. Application required: . MATH 56. Proofs and Modern Mathematics. 3 Units. How do mathematicians think? Why are the mathematical facts learned in school true? In this course students will explore higher-level mathematical thinking and will gain familiarity with a crucial aspect of mathematics: achieving certainty via mathematical proofs, a creative activity of figuring out what should be true and why. This course is ideal for students who would like to learn about the reasoning underlying mathematical results, but at a pace and level of abstraction not as intense as MATH 61CM/DM, as a consequence benefiting from additional opportunity to explore the reasoning. Familiarity with one-variable calculus is strongly recommended at least at the AB level of AP Calculus since a significant part of the course develops some of the main results in that material systematically from a small list of axioms. We also address linear algebra from the viewpoint of a mathematician, illuminating notions such as fields and abstract vector spaces. This course may be paired with MATH 51; though that course is not a pre- or co-requisite. MATH 61CM. Modern Mathematics: Continuous Methods. 5 Units. This is the first part of a theoretical (i.e., proof-based) sequence in multivariable calculus and linear algebra, providing a unified treatment of these topics. Covers general vector spaces, linear maps and duality, eigenvalues, inner product spaces, spectral theorem, metric spaces, differentiation in Euclidean space, submanifolds of Euclidean space as local graphs, integration on Euclidean space, and many examples. The linear algebra content is covered jointly with MATH 61DM. Students should know 1-variable calculus and have an interest in a theoretical approach to the subject. Prerequisite: score of 5 on the BC-level Advanced Placement calculus exam, or consent of the instructor. MATH 61DM. Modern Mathematics: Discrete Methods. 5 Units. This is the first part of a theoretical (i.e., proof-based) sequence in discrete mathematics and linear algebra. Covers general vector spaces, linear maps and duality, eigenvalues, inner product spaces, spectral theorem, counting techniques, and linear algebra methods in discrete mathematics including spectral graph theory and dimension arguments. The linear algebra content is covered jointly with MATH 61CM. Students should have an interest in a theoretical approach to the subject. Prerequisite: score of 5 on the BC-level Advanced Placement calculus exam, or consent of the instructor.nnThis sequence is not appropriate for students planning to major in natural sciences, economics, or engineering, but is suitable for majors in any other field (such as MCS ("data science"), computer science, and mathematics). MATH 62CM. Modern Mathematics: Continuous Methods. 5 Units. A proof-based introduction to manifolds and the general Stokes' theorem. This includes a treatment of multilinear algebra, further study of submanifolds of Euclidean space (with many examples), differential forms and their geometric interpretations, integration of differential forms, Stokes' theorem, and some applications to topology. Prerequisites: MATH 61CM. MATH 62DM. Modern Mathematics: Discrete Methods. 5 Units. This is the second part of a proof-based sequence in discrete mathematics. This course covers topics in elementary number theory, group theory, and discrete Fourier analysis. For example, we'll discuss the basic examples of abelian groups arising from congruences in elementary number theory, as well as the non-abelian symmetric group of permutations. Prerequisites: 61DM or 61CM. MATH 63CM. Modern Mathematics: Continuous Methods. 5 Units. A proof-based course on ordinary differential equations. Topics include the inverse and implicit function theorems, implicitly-defined submanifolds of Euclidean space, linear systems of differential equations and necessary tools from linear algebra, stability and asymptotic properties of solutions to linear systems, existence and uniqueness theorems for nonlinear differential equations, behavior of solutions near an equilibrium point, and Sturm-Liouville theory. Prerequisite: MATH 61CM. MATH 63DM. Modern Mathematics: Discrete Methods. 5 Units. Third part of a proof-based sequence in discrete mathematics. The first half of the quarter gives a fast-paced coverage of probability and random processes with an intensive use of generating functions. The second half treats entropy, Shannon¿s coding theorem, game theory, probabilistic methods in solving non-probabilistic problems; some of these topics may vary from year to year. nnPrerequisite: MATH 61DM or 61CM. MATH 70SI. The Game of Go: Strategy, Theory, and History. 1 Unit. Strategy and mathematical theories of the game of Go, with guest appearance by a professional Go player. MATH 802. TGR Dissertation. 0 Units. . MATH 80Q. Capillary Surfaces: Explored and Unexplored Territory. 3 Units. Preference to sophomores. Capillary surfaces: the interfaces between fluids that are adjacent to each other and do not mix. Recently discovered phenomena, predicted mathematically and subsequently confirmed by experiments, some done in space shuttles. Interested students may participate in ongoing investigations with affinity between mathematics and physics. MATH 87Q. Mathematics of Knots, Braids, Links, and Tangles. 3 Units. Preference to sophomores. Types of knots and how knots can be distinguished from one another by means of numerical or polynomial invariants. The geometry and algebra of braids, including their relationships to knots. Topology of surfaces. Brief summary of applications to biology, chemistry, and physics. Where to go after taking Math 51?A student who completes Math 51 is in a position to take a number of other Math classes that will be useful for further studies both within mathematics and in other fields (e.g., natural sciences, engineering, economics, computer science, etc.). This is a brief guide concerning two courses that are natural follow-ups: Math 104 and Math 113 (both offered every autumn, winter, and spring), each of which develops linear algebra beyond what is covered in Math 51 but go in quite different directions.Both of these courses give a broader understanding of how to work with matrices and much more about the fundamental concepts of eigenvalues and eigenvectors than there is time to cover in Math 51.Math 104This is a course in applied linear algebra. One of the themes in Math 51 is that modern techniques for analyzing data, no matter the discipline in which they arise, rely on doing very large-scale linear algebra computations. Math 51 teaches that understanding the basic principles of linear algebra in R^2 or R^3 is not so different from R^n for possibly very large values of n when one has set up an appropriate language.However, when it comes to doing actual computations and applications, there is a big difference between smaller and larger dimensions. With R^n for $n \le 5$ it is not particularly laborious for a computer to solve linear systems by the process of eliminating variables (Gaussian elimination), or to compute determinants to check whether matrices are invertible, etc. However, these techniques become less and less feasible when n is large. In real-world problems, n can be on the scale of millions or billions, and then computer calculations must be done with great forethought.There is an entirely different side to linear algebra: finding efficient and quick (and numerically stable) algorithms for work in very large dimensions. The importance of numerical stability is briefly touched upon in the Math 51 book (e.g., in discussions related to the QR-decomposition), but there is a lot more to the story. Math 104 addresses such considerations. The emphasis in the course is on acquiring practical and conceptual fluency with some of the most important techniques in applied linear algebra. (Key ideas in the proofs of major results are discussed in Math 104, but proof-writing is generally not a primary emphasis.)For example, in practice it is sometimes important to be able to estimate “how long” a given computation takes. This is the beginning of the study of computational complexity. If you are solving a problem involving an $n \times n$ matrix, then does the computation need only around n steps (this is regarded as very good), or n^3 steps (less good, but still quite tolerable), or 10^n steps (an utter disaster)?Also, many problems simply cannot be handled “exactly”. For example, the computation of the eigenvalues of an $n{\times}n$ matrix involves finding the roots of a specific polynomial of degree n (the “characteristic polynomial”), and not only is there no exact formula for those roots (for $n \ge 5$), but once n is even of moderate size it is not numerically feasible to use that polynomial to find the eigenvalues. Instead, one employs efficient and clever algorithms for numerically approximating the eigenvalues: one devises a sequence of matrices that allow one to create sequences of numbers converging to the eigenvalues of the original matrix.Such material and much more, including a broader mastery of eigenvalues and the related fundamental “singular value decomposition” (introduced briefly in Chapter 27 of the Math 51 book), is essential for applications of linear algebra throughout data science, natural sciences, and engineering. There is a lot of excellent software to implement such algorithms, but the best scientists and engineers have a good sense of what is going on inside these software tools because in any real-life situation it is only a matter of time before one needs to make a computation or solve a problem for which the software tools in hand are not good enough and one needs to dig deeper to make things work. This is one among many reasons for learning the computational theory of linear algebra with the breadth and depth developed in Math 104.Math 113Further coursework in pure as well as many parts of applied mathematics involves knowing how to read and write proofs. Math 51 provides a flavor of how the conceptual side of math can involve ways of thinking that are rather different from how one usually encounters math in classes before Math 51 (e.g., the importance of precise definitions, and the utility of thinking in terms of properties rather than explicit numbers).Gaining familiarity and facility with proof-writing and reading is best done in the context of learning a substantive subject (just as learning how to cook is best done by preparing actual meals). There are several classes that the Math department offers which have proof-writing as one of their course-level learning goals: Math 110 (proofs in the context of applied number theory and cryptography, offered once each year), Math 115 (proofs of the core theorems of single-variable calculus, offered every autumn and spring), and Math 113 (proofs in the context of linear algebra). The ability to write proofs is assumed in many 100-level Math courses (e.g., Math 107 on graph theory, Math 143 on differential geometry, Math 151 on probability theory, and Math 152 on classical number theory) and is very helpful in parts of physics, CS, etc.As an introduction to proof-writing in the context of linear algebra, Math 113 presents a lot of Math 51 material in the broader setting of vector spaces (with complete proofs throughout), and goes much further. In particular, it teaches how to think about linear algebra without the crutch of ambient “coordinates” (akin to the standard basis in Math 51); this perspective is very useful in further mathematics as well as in applications of linear algebra to differential equations and beyond. The type of reasoning covered in Math 113 is at the heart of nearly all contemporary mathematics, and is tremendously useful in parts of other disciplines too (e.g, theoretical computer science, quantum computation, quantitative finance, theoretical physics, computer graphics). An example from another discipline is: “What are the theoretical limits of anonymity when I am making queries on a large data set”? For instance, can one get useful data out of large collections of genomic information, or even just health records, without compromising the anonymity of the people from whom this data was collected? (This is a field called “differential privacy”, by the way.)