Applied Mathematics and Statistics Graduate Course Offerings

MATH500. LINEAR VECTOR SPACES. 3.0 Semester Hrs.
 Finite dimensional vector spaces and subspaces: dimension, dual bases, annihilators. Linear transformations, matrices, projections, change of basis, similarity. Determinants, eigenvalues, multiplicity. Jordan form. Inner products and inner product spaces with orthogonality and completeness. Prerequisite: MATH301. 3 hours lecture; 3 semester hours.

MATH501. APPLIED ANALYSIS. 3.0 Semester Hrs.
Fundamental theory and tools of applied analysis. Students in this course will be introduced to Banach, Hilbert, and Sobolev spaces; bounded and unbounded operators defined on such infinite dimensional spaces; and associated properties. These concepts will be applied to understand the properties of differential and integral operators occurring in mathematical models that govern various biological, physical and engineering processes. Prerequisites: MATH301 or equivalent. 3 hours lecture; 3 semester hours.

MATH502. REAL AND ABSTRACT ANALYSIS. 3.0 Semester Hrs.
Normed space R, open and closed sets. Lebesgue measure, measurable sets and functions. Lebesgue integral and convergence theorems. Repeated integration and integration by substitution. Lp spaces, Banach and Hilbert spaces. Weak derivatives and Sobalev spaces. Weak solutions of two-point boundary value problems. Prerequisites: MATH301 or equivalent. 3 hours lecture; 3 semester hours.

MATH503. FUNCTIONAL ANALYSIS. 3.0 Semester Hrs.
Equivalent with MACS503,
Properties of metric spaces, normed spaces and Banach spaces, inner product and Hilbert spaces. Fundamental theorems for normed and Banach spaces with applications. Orthogonality and orthonormal systems on Hilbert spaces with applications to approximation theory. Compact, bounded and unbounded operators. Duality, adjoint, self-adjoint, Hilbert-adjoint operators. Spectral analysis of linear operators. Applications to differential and integral equations. Prerequisites: MATH502. 3 hours lecture; 3 semester hours.

MATH506. COMPLEX ANALYSIS II. 3.0 Semester Hrs.
Analytic functions. Conformal mapping and applications. Analytic continuation. Schlicht functions. Approximation theorems in the complex domain. Prerequisite: MATH454. 3 hours lecture; 3 semester hours.

MATH510. ORDINARY DIFFERENTIAL EQUATIONS AND DYNAMICAL SYSTEMS. 3.0 Semester Hrs.
Equivalent with MACS510,
Topics to be covered: basic existence and uniqueness theory, systems of equations, stability, differential

inequalities, Poincare-Bendixon theory, linearization. Other topics from: Hamiltonian systems, periodic and almost periodic systems, integral manifolds, Lyapunov functions, bifurcations, homoclinic points and chaos theory. Prerequisite: MATH225 or MATH235 and MATH332 or MATH 342 or equivalent courses. 3 hours lecture; 3 semester hours.

MATH514. APPLIED MATHEMATICS I. 3.0 Semester Hrs.
The major theme in this course is various non-numerical techniques for dealing with partial differential equations which arise in science and engineering problems. Topics include transform techniques, Green's functions and partial differential equations. Stress is on applications to boundary value problems and wave theory. Prerequisite: MATH455 or equivalent. 3 hours lecture; 3 semester hours.

MATH515. APPLIED MATHEMATICS II. 3.0 Semester Hrs.
Topics include integral equations, applied complex variables, an introduction to asymptotics, linear spaces and the calculus of variations. Stress is on applications to boundary value problems and wave theory, with additional applications to engineering and physical problems. Prerequisite: MATH514. 3 hours lecture; 3 semester hours.

MATH530. STATISTICAL METHODS I. 3.0 Semester Hrs.
Introduction to probability, random variables, and discrete and continuous probability models. Elementary simulation. Data summarization and analysis. Confidence intervals and hypothesis testing for means and variances. Chi square tests. Distribution-free techniques and regression analysis. Prerequisite: MATH213 or equivalent. 3 hours lecture; 3 semester hours.

MATH531. STATISTICAL METHODS II. 3.0 Semester Hrs.
Equivalent with MACS531,
Continuation of MATH530. Multiple regression and trend surface analysis. Analysis of variance. Experimental design (Latin squares, factorial designs, confounding, fractional replication, etc.) Nonparametric analysis of variance. Topics selected from multivariate analysis, sequential analysis or time series analysis. Prerequisite: MATH201 or MATH530 or MATH535. 3 hours lecture; 3 semester hours.

MATH532. SPATIAL STATISTICS. 3.0 Semester Hrs.
Modeling and analysis of data observed on a 2 or 3-dimensional surface. Random fields, variograms, covariances, stationarity, nonstationarity, kriging, simulation, Bayesian hierarchical models, spatial regression, SAR, CAR, QAR, and MA models, Geary/Moran indices, point processes, K-function, complete spatial randomness, homogeneous and inhomogeneous processes, marked point processes, spatio-temporal modeling. MATH424 or MATH531.

MATH534. MATHEMATICAL STATISTICS I. 3.0 Semester Hrs.
The basics of probability, discrete and continuous probability distributions, sampling distributions, order statistics, convergence in probability and in distribution, and basic limit theorems, including the central limit theorem, are covered. Prerequisite: none. 3 hours lecture; 3 semester hours.

MATH535. MATHEMATICAL STATISTICS II. 3.0 Semester Hrs.
Equivalent with MACS535,
The basics of hypothesis testing using likelihood ratios, point and interval estimation, consistency,

efficiency, sufficient statistics, and some nonparametric methods are presented. Prerequisite: MATH534 or equivalent. 3 hours lecture; 3 semester hours.

MATH536. ADVANCED STATISTICAL MODELING. 3.0 Semester Hrs.
Modern extensions of the standard linear model for analyzing data. Topics include generalized linear models, generalized additive models, mixed effects models, and resampling methods. Prerequisite: MATH 335 and MATH 424. 3 hours lecture; 3.0 semester hours.

MATH537. MULTIVARIATE ANALYSIS. 3.0 Semester Hrs.
Introduction to applied multivariate representations of data for use in data analysis. Topics include introduction to multivariate distributions; methods for data reduction, such as principal components; hierarchical and model-based clustering methods; factor analysis; canonical correlation analysis; multidimensional scaling; and multivariate hypothesis testing. Prerequisites: MATH 530 and MATH 332 or MATH 500. 3 hours lecture; 3.0 semester hours.

MATH538. STOCHASTIC MODELS. 3.0 Semester Hrs.
An introduction to the mathematical principles of stochastic processes. Discrete- and continuous-time Markov processes, Poisson processes, Brownian motion. Prerequisites: MATH 534. 3 hours lecture and discussion; 3 semester hours.

MATH539. SURVIVAL ANALYSIS. 3.0 Semester Hrs.
Basic theory and practice of survival analysis. Topics include survival and hazard functions, censoring and truncation, parametric and non-parametric inference, the proportional hazards model, model diagnostics. Prerequisite: MATH335 or MATH535.

MATH540. PARALLEL SCIENTIFIC COMPUTING. 3.0 Semester Hrs.
This course is designed to facilitate students? learning of parallel programming techniques to efficiently simulate various complex processes modeled by mathematical equations using multiple and multi-core processors. Emphasis will be placed on the implementation of various scientific computing algorithms in FORTRAN/C/C++ using MPI and OpenMP. Prerequisite: MATH407, CSCI407. 3 hours lecture, 3 semester hours.

MATH542. SIMULATION. 3.0 Semester Hrs.
Equivalent with MACS542,
Advanced study of simulation techniques, random number, and variate generation. Monte Carlo techniques, simulation languages, simulation experimental design, variance reduction, and other methods of increasing efficiency, practice on actual problems. Prerequisite: CSCI262 (or equivalent), MATH323 (or MATH530 or equivalent). 3 hours lecture; 3 semester hours.

MATH544. ADVANCED COMPUTER GRAPHICS. 3.0 Semester Hrs.
Equivalent with CSCI544,
This is an advanced computer graphics course in which students will learn a variety of mathematical and algorithmic techniques that can be used to solve fundamental problems in computer graphics. Topics include global illumination, GPU programming, geometry acquisition and processing, point based graphics and non-photorealistic rendering. Students will learn about modern rendering and geometric modeling techniques by reading and discussing research papers and implementing one or more of the algorithms described in the literature.

MATH547. SCIENTIFIC VISUALIZATION. 3.0 Semester Hrs.
Equivalent with CSCI547,
Scientific visualization uses computer graphics to create visual images which aid in understanding of complex, often massive numerical representation of scientific concepts or results. The main focus of this course is on techniques applicable to spatial data such as scalar, vector and tensor fields. Topics include volume rendering, texture based methods for vector and tensor field visualization, and scalar and vector field topology. Students will learn about modern visualization techniques by reading and discussing research papers and implementing one of the algorithms described in the literature.

MATH550. NUMERICAL SOLUTION OF PARTIAL DIFFERENTIAL EQUATIONS. 3.0 Semester Hrs.
Equivalent with MACS550,
Numerical methods for solving partial differential equations. Explicit and implicit finite difference methods; stability, convergence, and consistency. Alternating direction implicit (ADI) methods. Weighted residual and finite element methods. Prerequisite: MATH225 or MATH235, and MATH332 or MATH342. 3 hours lecture; 3 semester hours.

MATH551. COMPUTATIONAL LINEAR ALGEBRA. 3.0 Semester Hrs.
Equivalent with MACS551,
Numerical analysis of algorithms for solving linear systems of equations, least squares methods, the symmetric eigenproblem, singular value decomposition, conjugate gradient iteration. Modification of algorithms to fit the architecture. Error analysis, existing software packages. Prerequisites: MATH332, CSCI407/MATH407. 3 hours lecture; 3 semester hours.

MATH556. MODELING WITH SYMBOLIC SOFTWARE. 3.0 Semester Hrs.
Case studies of various models from mathematics, the sciences and engineering through the use of the symbolic software package MATHEMATICA. Based on hands-on projects dealing with contemporary topics such as number theory, discrete mathematics, complex analysis, special functions, classical and quantum mechanics, relativity, dynamical systems, chaos and fractals, solitons, wavelets, chemical reactions, population dynamics, pollution models, electrical circuits, signal processing, optimization, control theory, and industrial mathematics. The course is designed for graduate students and scientists interested in modeling and using symbolic software as a programming language and a research tool. It is taught in a computer laboratory. Prerequisites: none. 3 hours lecture; 3 semester hours.

MATH557. INTEGRAL EQUATIONS. 3.0 Semester Hrs.
This is an introductory course on the theory and applications of integral equations. Abel, Fredholm and Volterra equations. Fredholm theory: small kernels, separable kernels, iteration, connections with linear algebra and Sturm-Liouville problems. Applications to boundary-value problems for Laplace's equation and other partial differential equations. Prerequisite: MATH332 or MATH342, and MATH455.

MATH574. THEORY OF CRYPTOGRAPHY. 3.0 Semester Hrs.
Equivalent with CSCI574,
Students will draw upon current research results to design, implement and analyze their own computer security or other related cryptography projects. The requisite mathematical background, including relevant aspects of number theory and mathematical statistics, will be covered in lecture. Students will be expected to review current literature from prominent researchers in cryptography and to present their findings to the class. Particular focus will be given to the application of various techniques to real-life situations. The course will also cover the following aspects of cryptography: symmetric and asymmetric encryption, computational number theory, quantum encryption, RSA and discrete log

systems, SHA, steganography, chaotic and pseudo-random sequences, message authentication, digital signatures, key distribution and key management, and block ciphers. Prerequisites: CSCI262 plus undergraduate-level knowledge of statistics and discrete mathematics. 3 hours lecture, 3 semester hours.

MATH582. STATISTICS PRACTICUM. 3.0 Semester Hrs.
This is the capstone course in the Statistics Option. The main objective is to apply statistical knowledge and skills to a data analysis problem, which will vary by semester. Students will gain experience in problem-solving; working in a team; presentation skills (both orally and written); and thinking independently. Prerequisites: MATH 201 or 530 and MATH 424 or 531. 3 hours lecture and discussion; 3 semester hours.

MATH589. APPLIED MATHEMATICS AND STATISTICS TEACHING SEMINAR. 1.0 Semester Hr.
An introduction to teaching issues and techniques within the AMS department. Weekly, discussion-based seminars will cover practical issues such as lesson planning, grading, and test writing. Issues specific to the AMS core courses will be included. 1 hour lecture; 1.0 semester hour.

MATH598. SPECIAL TOPICS. 6.0 Semester Hrs.
Pilot course or special topics course. Topics chosen from special interests of instructor(s) and student(s). Usually the course is offered only once, but no more than twice for the same course content. Prerequisite: none. Variable credit: 0 to 6 credit hours. Repeatable for credit under different titles.

MATH599. INDEPENDENT STUDY. 0.5-6 Semester Hr.
Individual research or special problem projects supervised by a faculty member, also, when a student and instructor agree on a subject matter, content, and credit hours. Prerequisite: Independent Study form must be completed and submitted to the Registrar. Variable credit: 0.5 to 6 credit hours. Repeatable for credit under different topics/experience and maximums vary by department. Contact the Department for credit limits toward the degree.

MATH610. ADVANCED TOPICS IN DIFFERENTIAL EQUATIONS. 3.0 Semester Hrs.
Topics from current research in ordinary and/or partial differential equations; for example, dynamical systems, advanced asymptotic analysis, nonlinear wave propagation, solitons. Prerequisite: none. 3 hours lecture; 3 semester hours.

MATH614. ADVANCED TOPICS IN APPLIED MATHEMATICS. 3.0 Semester Hrs.
Topics from current literature in applied mathematics; for example, wavelets and their applications, calculus of variations, advanced applied functional analysis, control theory. Prerequisite: none. 3 hours lecture; 3 semester hours.

MATH616. INTRODUCTION TO MULTI-DIMENSIONAL SEISMIC INVERSION. 3.0 Semester Hrs.
Introduction to high frequency inversion techniques. Emphasis on the application of this theory to produce a reflector map of the earth's interior and estimates of changes in earth parameters across those reflectors from data gathered in response to sources at the surface or in the interior of the earth. Extensions to elastic media are discussed, as well. Includes high frequency modeling of the propagation of acoustic and elastic waves. Prerequisites: partial differential equations, wave equation in the time or frequency domain, complex function theory, contour integration. Some knowledge of wave propagation: reflection, refraction, diffraction. 3 hours lecture; 3 semester hours.

MATH650. ADVANCED TOPICS IN NUMERICAL ANALYSIS. 3.0 Semester Hrs.
Topics from the current literature in numerical analysis and/or computational mathematics; for example, advanced finite element method, sparse matrix algorithms, applications of approximation theory, software for initial value ODE?s, numerical methods for integral equations. Prerequisite: none. 3 hours lecture; 3 semester hours.

MATH691. GRADUATE SEMINAR. 1.0 Semester Hr.
Presentation of latest research results by guest lecturers, staff, and advanced students. Prerequisite: none. 1 hour seminar; 1 semester hour. Repeatable for credit to a maximum of 12 hours.

MATH692. GRADUATE SEMINAR. 1.0 Semester Hr.
Equivalent with CSCI692,MACS692,
Presentation of latest research results by guest lecturers, staff, and advanced students. Prerequisite: none. 1 hour seminar; 1 semester hour. Repeatable for credit to a maximum of 12 hours.

MATH693. WAVE PHENOMENA SEMINAR. 1.0 Semester Hr.
Students will probe a range of current methodologies and issues in seismic data processing, with emphasis on under lying assumptions, implications of these assumptions, and implications that would follow from use of alternative assumptions. Such analysis should provide seed topics for ongoing and subsequent research. Topic areas include: Statistics estimation and compensation, deconvolution, multiple suppression, suppression of other noises, wavelet estimation, imaging and inversion, extraction of stratigraphic and lithologic information, and correlation of surface and borehole seismic data with well log data. Prerequisite: none. 1 hour seminar; 1 semester hour.

MATH698. SPECIAL TOPICS. 6.0 Semester Hrs.
Pilot course or special topics course. Topics chosen from special interests of instructor(s) and student(s). Usually the course is offered only once, but no more than twice for the same course content. Prerequisite: none. Variable credit: 0 to 6 credit hours. Repeatable for credit under different titles.

MATH699. INDEPENDENT STUDY. 0.5-6 Semester Hr.
Individual research or special problem projects supervised by a faculty member, also, when a student and instructor agree on a subject matter, content, and credit hours. Prerequisite: Independent Study form must be completed and submitted to the Registrar. Variable credit: 0.5 to 6 credit hours. Repeatable for credit under different topics/experience and maximums vary by department. Contact the Department for credit limits toward the degree.

MATH707. GRADUATE THESIS / DISSERTATION RESEARCH CREDIT. 1-15 Semester Hr.
GRADUATE THESIS/DISSERTATION RESEARCH CREDIT Research credit hours required for completion of a Masters-level thesis or Doctoral dissertation. Research must be carried out under the direct supervision of the student's faculty advisor. Variable class and semester hours. Repeatable for credit.