

Mathematics and Statistics

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Courses

Visit online course listings to view semester offerings for L24 Math (<https://courses.wustl.edu/CourseInfo.aspx?sch=L&dept=L24&crslvl=1:4>).

L24 Math 100 Foundations for Calculus

A limited enrollment class for students planning to take calculus but who need additional precalculus preparation. The course aims to build both the technical skills and the conceptual understanding needed to succeed in calculus. Course emphasizes links between the graphical, numeric and algebraic viewpoints. A variety of approaches are used to present the material. Prerequisites: two years of high school algebra and a course in geometry (or the equivalent). Credit 3 units. A&S IQ: NSM

L24 Math 1011 Introduction to Statistics

Basic concepts of statistics. Data collection (sampling, designing experiments), data organization (tables, graphs, frequency distributions, numerical summarization of data), statistical inference (elementary probability and hypothesis testing). Prerequisite: two years of high school algebra. Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 109 Mathematics and Music

An elementary introduction to the connections between mathematics and musical sound. Review of integers, ratios, prime numbers, functions, rationality, exponents, logarithms, trigonometry. Review of scales, clefs, key signatures, intervals, time signatures. Frequency and pitch. The connection between intervals and logarithms. Tuning and temperament, just intonation. Scales and modular arithmetic. The mathematics of harmony; the sound of the low prime numbers and their roles in harmony. Harmonics, partials and overtones. Numerical integration and basic Fourier analysis. The nature of complex tones. Analysis of instrument sounds. Human vowels and formants. Prerequisites: two years of high school algebra, and trigonometry. Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 131 Calculus I

Derivatives of algebraic, trigonometric and transcendental functions, techniques of differentiation, Mean Value Theorem, applications of the derivative. The definite integral and Fundamental Theorem of Calculus. Areas. Simpler integration techniques. Prerequisites: high-school algebra and precalculus, including trigonometry. Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 131E Calculus I Extended

Math 131E covers the same content as Math 131 but includes the additional review of precalculus concepts integrated throughout the semester. It is aimed at students whose precalculus skills are not yet fully developed. By the end of this course, students should be ready to enroll in Math 132. Credit 4 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 132 Calculus II

Continuation of Math 131. A brief review of the definite integral and Fundamental Theorem of Calculus. Techniques of integration, applications of the integral, sequences and series, Taylor polynomials and series, and some material on differential equations. Prerequisite: Math 131 or a B or better in a one-year high school calculus course, or permission of the department. Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 139A Real Mathematical Applications: Solving Problems with Calculus I

The purpose of this course is to show how mathematics can solve real-world problems and how calculus dramatically expands the range of problems that can be tackled. Each class will be devoted to the analysis of some problems, which may include dimensional analysis, the mathematics of convoys, Fibonacci numbers, fractals, linear regression, Euclid's algorithm, Stein's algorithm, network capacities, Braess's paradox, Galton's approach to surnames, how genes spread through populations, and the SIR model of infectious diseases. The first few classes will not use differentiation. Course enrollment preference is given to first-year students. Corequisite: Math 131. Credit 1 unit. A&S: FYO Arch: NSM Art: NSM

L24 Math 203 Honors Mathematics I

This is the first half of a one-year calculus sequence for first year students with a strong interest in mathematics with an emphasis on rigor and proofs. The course begins at the beginning but assumes the students have already studied the material from a more "mechanical" view. Students who complete both semesters will have completed the material Calc III and other topics that may let them move through the upper-level math curriculum more quickly. Sets, functions, real numbers, and methods of proof. The Riemann-Darboux integral, limits and continuity, differentiation, and the fundamental theorems of calculus. Sequences and series of real numbers and of functions. Vector spaces and linear maps. Prerequisite: Score of 5 on the AP Calculus Exam, BC version, or the equivalent. Credit 4 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 204 Honors Mathematics II

Matrices, linear systems, and determinants. Eigenvalues and eigenvectors, diagonalization, and the spectral theorem. Scalar and vector fields, differential and integral calculus of several variables, and the fundamental theorems of Green, Gauss, and Stokes. Restricted to first year students who have completed Math 203 in the fall semester. Math 204 can replace Math 233 in major/minor requirements. Credit 4 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 217 Differential Equations

Introduction to ordinary differential equations: first-order equations, linear equations, systems of equations, series solutions, Laplace transform methods, numerical solutions. Prerequisite: Math 233 (or Math 233 concurrently). Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 220 Finite Mathematics

Topics from discrete mathematics will be explored with an emphasis on problem-solving and methods of proofs. Modules on counting; combinatorial tools; binomial coefficients and Pascal's triangle; Fibonacci numbers; combinatorial probability; integers, divisors and primes; and graphs will be covered as well as additional topics as time permits. Addressed mainly to college freshmen and sophomores; it would also be suitable to advanced high school students with an interest in mathematics. Prerequisites: A good understanding of high school mathematics. Credit 3 units. A&S IQ: NSM, AN Art: NSM

L24 Math 2200 Elementary Probability and Statistics

An elementary introduction to statistical concepts, reasoning and data analysis. Topics include statistical summaries and graphical presentations of data, discrete and continuous random variables, the logic of statistical inference, design of research studies, point and interval estimation, hypothesis testing, and linear regression. Students will learn a critical approach to reading statistical analyses reported in the media, and how to correctly interpret the outputs of common statistical routines for fitting models to data and testing hypotheses. A major objective of the course is to gain familiarity with basic R commands to implement common data analysis procedures. Students intending to pursue a major or minor in mathematics or wishing to take 400-level or above statistics courses should instead take Math 3200. Prerequisite: Math 131. Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 233 Calculus III

Multivariable calculus. Topics include differential and integral calculus of functions of two or three variables: vectors and curves in space, partial derivatives, multiple integrals, line integrals, vector calculus at least through Green's Theorem. Prerequisite: Math 132 or a score of 4-5 on the Advanced Placement Calculus Exam (BC version). Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 302 Elementary Geometry from an Advanced Point of View

A rigorous modern treatment of Euclidean geometry and an introduction to non-Euclidean geometry. Prerequisite: Math 310 or permission of instructor. Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 308 Mathematics for the Physical Sciences

Continuation of Math 233 emphasizing topics of interest in the physical sciences. Topics in multivariable and vector calculus (div, grad, curl); line, surface integrals and connections to electromagnetism; Fourier series and integrals; boundary value problems (diffusion and wave equations); additional topics if time permits. Students may not receive credit toward a math major or minor for both Math 308 and Math 318. Prerequisite: Math 233 and 217, or permission of instructor. Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM BU: SCI

L24 Math 309 Matrix Algebra

An introductory course in linear algebra that focuses on Euclidean n-space, matrices and related computations. Topics include: systems of linear equations, row reduction, matrix operations, determinants, linear independence, dimension, rank, change of basis, diagonalization, eigenvalues, eigenvectors, orthogonality, symmetric matrices, least square approximation, quadratic forms. Introduction to abstract vector spaces. Prerequisite: Math 132. Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 310 Foundations for Higher Mathematics

Introduction to the rigorous techniques used in more advanced mathematics. Topics include postpositional logic, use of quantifiers, set theory, methods of proof and disproof (counterexamples), foundations of mathematics. Use of these tools in the construction of number systems and in other areas such as elementary number theory, combinatorial arguments and elementary proofs in analysis. Prerequisite: Math 233. Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 310W Foundations for Higher Mathematics with Writing

Introduction to the rigorous techniques used in more advanced mathematics. Topics include basic logic, set theory, methods of proof and counterexamples, foundations of mathematics, construction of number systems, counting methods, combinatorial arguments and elementary analysis. At least 3 papers will be required, which with at least one revision. Prerequisite: Math 233. Credit 3 units. A&S IQ: NSM, WI

L24 Math 312 Differential Equations and Dynamical Systems

Qualitative theory of ordinary differential equations. Picard's existence and uniqueness theorem, the phase plane, Poincare-Bendixon theory, stationary points, attractors and repellers, graphical methods. Physical applications, including chaos, are indicated. Prerequisite: Math 217. Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 318 Introduction to Calculus of Several Variables

Selected topics for functions of several variables involving some matrix algebra and presented at a level of rigor intermediate between that of Calculus III and higher-level analysis courses. Students may not receive credit toward a mathematics major or minor for both Math 308 and 318. Prerequisites: Math 233 and Math 309. Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 3200 Elementary to Intermediate Statistics and Data Analysis

An introduction to probability and statistics. Major topics include elementary probability, special distributions, experimental design, exploratory data analysis, estimation of mean and proportion, hypothesis testing and confidence, regression, and analysis of variance. Emphasis is placed on development of statistical reasoning, basic analytic skills, and critical thinking in empirical research studies. The use of the statistical software R

is integrated into lectures and weekly assignments. Required for students pursuing a major or minor in mathematics or wishing to take 400-level or above statistics courses. Prerequisite: Math 132. Though Math 233 is not essential, it is recommended. Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 3211 Statistics for Data Science I

Credit 3 units. A&S IQ: NSM, AN

L24 Math 322 Biostatistics

A second course in elementary statistics with applications to life sciences and medicine. Review of basic statistics using biological and medical examples. New topics include incidence and prevalence, medical diagnosis, sensitivity and specificity, Bayes' rule, decision making, maximum likelihood, logistic regression, ROC curves and survival analysis. Prerequisites: Math 3200, or a strong performance in Math 2200 and permission of the instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 331 Algebraic Systems

Polynomials, binomial expansions, factoring, rings (integers and polynomials), unique factorization, and other topics relevant to the high school curriculum. Designed for future secondary school teachers and other students looking for a course in algebra at a less abstract level than Math 430. Prerequisite: Math 310 or permission of instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 370 Introduction to Combinatorics

Basics of enumeration (combinations, permutations and enumeration of functions between finite sets), generating functions; the inclusion-exclusion principle, partition theory and introductory graph theory. As time permits, additional topics may include Ramsey's Theorem, probabilistic methods in combinatorics and algebraic methods in combinatorics. Prerequisites: Math 132, 309 and 310, or permission of the instructor.

Credit 3 units. A&S IQ: NSM, AN Arch: NSM Art: NSM

L24 Math 371 Graph Theory

Introduction to graph theory including the basic definitions and theorems and some more advanced topics that drive much current research in graph theory: Ramsey's Theorem, random graph theory and, if time permits, Szemerédi's regularity lemma. Graphs are studied as abstract objects; however, graph theory is also of interest to applied mathematicians because graphs are natural models for networks (social, electric). Prerequisite: Math 310 or a roughly equivalent course, or permission of instructor. Students should know what a proof is and how to produce one. Some informal understanding of probability is helpful, but students need not have taken a probability course.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 407 An Introduction to Differential Geometry

A study of properties of curves and surfaces in 3-dimensional Euclidean space. The course is essentially a modern recounting of a seminal paper of Gauss. Prerequisites: Math 233, Math 309, Math 310.

Credit 3 units. A&S IQ: NSM

L24 Math 410 Introduction to Fourier Series and Integrals

The basic theory of Fourier series and Fourier integrals including different types of convergence. Applications to certain differential equations. Prerequisites, Math 233, Math 309, Math 310.

Credit 3 units. A&S IQ: NSM

L24 Math 411 Introduction to Analysis

The real number system and the least upper-bound property; metric spaces (completeness, compactness and connectedness); continuous functions (in \mathbb{R}^n ; on compact spaces; on connected spaces); $C(X)$ (pointwise and uniform convergence; Weierstrass approximation theorem); differentiation (mean value theorem; Taylor's theorem); the contraction mapping theorem; the inverse and implicit function theorems. Prerequisite: Math 310 or permission of instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 412 Introduction to Lebesgue Integration

Riemann integration; measurable functions; measures; Lebesgue measure; the Lebesgue integral; integrable functions; L^p spaces; modes of convergence; decomposition of measures; product measures. Prerequisite: Math 4111 or permission of the instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 415 Partial Differential Equations

Introduction to the theory of PDE's with applications to selected classical problems in physics and engineering. Linear and quasilinear first order equations, derivation of some of the classical PDE's of physics, and standard solution techniques for boundary and initial value problems. Preliminary topics such as orthogonal functions, Fourier series, and variational methods introduced as needed. Prerequisites: Math 217, Math 309, Math 310, or permission of instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 416 Complex Variables

Analytic functions, elementary functions and their properties, line integrals, the Cauchy integral formula, power series, residues, poles, conformal mapping and applications. Prereq: Math 310 and (Math 318 or Math 4111), or permission of instructor.

Credit 3 units. A&S IQ: NSM Art: NSM

L24 Math 4171 Topology I

An introduction to the most important ideas of topology. Course includes necessary ideas from set theory, topological spaces, subspaces, products and quotients, compactness and connectedness. Some time is also devoted to the particular case of metric spaces (including topics such as separability, completeness, completions, the Baire Category Theorem, and equivalents of compactness in metric spaces). Prerequisite: Math 310 or permission of instructor.

Credit 3 units. A&S IQ: NSM

L24 Math 4181 Topology II

A continuation of Math 4171 featuring more advanced topics in topology. The content may vary with each offering. Prerequisite: Math 4171, or permission of instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 420 Experimental Design

A first course in the design and analysis of experiments, from the point of view of regression. Factorial, randomized block, split-plot, Latin square, and similar design. Prerequisite: CSE 131 or 200, Math 3200, or permission of instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 429 Linear Algebra

This course is an introduction to the linear algebra of finite-dimensional vector spaces. It includes systems of equations, matrices, determinants, inner product spaces, and spectral theory. Prerequisite: Math 310 or permission of instructor. Math 309 is not an explicit prerequisite, but students should already be familiar with such basic topics from matrix theory as matrix operations, linear systems, row reduction, and Gaussian elimination. (Material on these topics in early chapters of the text will be covered very quickly.)

Credit 3 units. A&S IQ: NSM Art: NSM

L24 Math 430 Modern Algebra

Introduction to groups, rings, and fields. Includes permutation groups, group and ring homomorphisms, field extensions, connections with linear algebra. Prerequisite: Math 310, Math 429 or permission of the instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 434 Survival Analysis

Life table analysis and testing, mortality and failure rates, Kaplan-Meier or product-limit estimators, hypothesis testing and estimation in the presence of random arrivals and departures, and the Cox proportional hazards model. Techniques of survival analysis are used in medical research, industrial planning and the insurance industry. Prerequisites: CSE 131 or 200, Math 309 and 3200, or permission of the instructor.

Credit 3 units. A&S IQ: NSM Art: NSM

L24 Math 4351 Number Theory and Cryptography

The course covers many of the basics of elementary number theory, providing a base from which to approach modern algebra, algebraic number theory and analytic number theory. It also introduces one of the most important real-world applications of mathematics, namely the use of number theory and algebraic geometry in public key cryptography. Topics from number theory involve divisibility (Euclidean algorithm, primes, Fundamental Theorem of Arithmetic), congruences (modular arithmetic, Chinese Remainder Theorem, primality testing and factorization). Topics from cryptography include RSA encryption, Diffie-Hellman key exchange and elliptic curve cryptography. Topics about algebraic numbers may be included if time permits. Prerequisites: Math 233, 309 and 310 (or permission of instructor).

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 436 Algebraic Geometry

Introduction to affine and projective algebraic varieties, the Zariski topology, regular and rational mappings, simple and singular points, divisors and differential forms, genus, the Riemann-Roch theorem. Prerequisites: Math 310, 429, and 430, or permission of the instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 439 Linear Statistical Models

Theory and practice of linear regression, analysis of variance (ANOVA) and their extensions, including testing, estimation, confidence interval procedures, modeling, regression diagnostics and plots, polynomial regression, collinearity and confounding, model selection, geometry of least squares, etc. The theory will be approached mainly from the frequentist perspective, and use of the computer (mostly R) to analyze data will be emphasized. Prerequisite: CSE 131 or 200, Math 3200 and a course in linear algebra (such as Math 309 or 429), or permission of instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 4392 Advanced Linear Statistical Models

Review of basic linear models relevant for the course; generalized linear models including logistic and Poisson regression (heterogeneous variance structure, quasiliikelihood); linear mixed-effects models (estimation of variance components, maximum likelihood estimation, restricted maximum likelihood, generalized estimating equations), generalized linear mixed-effects models for discrete data, models for longitudinal data, optional multivariate models as time permits. The computer software R will be used for examples and homework problems. Implementation in SAS will be mentioned for several specialized models. Prerequisites: Math 439 and a course in linear algebra (such as Math 309 or 429), or consent of instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 449 Numerical Applied Mathematics

Computer arithmetic, error propagation, condition number and stability; mathematical modeling, approximation and convergence; roots of functions; calculus of finite differences; implicit and explicit methods for initial value and boundary value problems; numerical integration; numerical solution of linear systems, matrix equations and eigensystems; Fourier transforms; optimization. Various software packages may be introduced and used. Prerequisites: CSE 200 or CSE 131 (or other computer background with permission of the instructor); Math 217 and Math 309.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 450 Topics in Applied Mathematics

Topic may vary with each offering of the course. Prerequisites: CSE 131 (or 200) and Math 449, or permission of the instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 456 Topics in Financial Mathematics

An introduction to the principles and methods of financial mathematics, with a focus on discrete-time stochastic models. Topics include no-arbitrage pricing of financial derivatives, risk-neutral probability measures, the Cox-Ross-Rubenstein and Black-Scholes-Merton options pricing models, and implied volatility. Prerequisites: Math 233, Math 3200, Math 310 or permission of instructor.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 459 Bayesian Statistics

Introduces the Bayesian approach to statistical inference for data analysis in a variety of applications. Topics include: comparison of Bayesian and frequentist methods, Bayesian model specification, choice of priors, computational methods such as rejection sampling, and stochastic simulation (Markov chain Monte Carlo), empirical Bayes method, hands-on Bayesian

data analysis using appropriate software. Prerequisites: Math 493 and either Math 3200 or 494; or permission of the instructor. Some programming experience such as CSE 131 is also helpful (consult with the instructor).

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 460 Multivariate Statistical Analysis

A modern course in multivariate statistics. Elements of classical multivariate analysis as needed, including multivariate normal and Wishart distributions. Clustering; principal component analysis. Model selection and evaluation; prediction error; variable selection; stepwise regression; regularized regression. Cross-validation. Classification; linear discriminant analysis. Tree-based methods. Time permitting, optional topics may include nonparametric density estimation, multivariate regression, support vector machines, and random forests. Prerequisite: multivariable calculus (Math 233), linear or matrix algebra (Math 429 or Math 309), multivariable-calculus-based probability and mathematical statistics (Math 493, Math 494) and linear models (Math 439). Prior knowledge of R at the level introduced in Math 439 is assumed.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 461 Time Series Analysis

Time series data types; autocorrelation; stationarity and nonstationarity; autoregressive moving average models; model selection methods; bootstrap confidence intervals; trend and seasonality; forecasting; nonlinear time series; filtering and smoothing; autoregressive conditional heteroscedasticity models; multivariate time series; vector autoregression; frequency domain; spectral density; state-space models; Kalman filter. Emphasis on real-world applications and data analysis using statistical software. Prerequisites: Math 493 and either Math 3200 or 494; or permission of the instructor. Some programming experience may also be helpful (consult with the instructor).

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 462 Mathematical Foundations of Big Data

Mathematical foundations of data science. Core topics include: probability in high dimensions; curses and blessings of dimensionality; concentration of measure; matrix concentration inequalities. Essentials of random matrix theory. Randomized numerical linear algebra. Data clustering. Depending on time and interests, additional topics will be chosen from: compressive sensing; efficient acquisition of data; sparsity; low-rank matrix recovery. Divide, conquer and combine methods. Elements of topological data analysis; point cloud; Cech complex; persistent homology. Selected aspects of high-dimensional computational geometry and dimension reduction; embeddings; Johnson-Lindenstrauss; sketching; random projections. Diffusion maps; manifold learning; intrinsic geometry of massive data sets. Optimization and stochastic gradient descent. Random graphs and complex networks. Combinatorial group testing. Prerequisite: multivariable calculus (Math 233), linear or matrix algebra (Math 429 or 309), and multivariable-calculus-based probability and mathematical statistics (Math 493-494). Prior familiarity with analysis, topology, and geometry is strongly recommended. A willingness to learn new mathematics as needed is essential.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 475 Statistical Computation

Introduction to modern computational statistics. Pseudo-random number generators; inverse transform and rejection sampling. Monte Carlo approximation. Nonparametric bootstrap procedures for bias and variance estimation; bootstrap confidence intervals. Markov chain Monte Carlo methods; Gibbs and Metropolis-Hastings sampling; tuning and convergence diagnostics. Cross-validation. Time permitting, optional topics include numerical analysis in R, density estimation, permutation tests, subsampling, and graphical models. Prior knowledge of R at the level used in Math 494 is required. Prerequisite: Math 233, 309, 493, 494 (not concurrently); acquaintance with fundamentals of programming in R.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 493 Probability

Mathematical theory and application of probability at the advanced undergraduate level; a calculus based introduction to probability theory. Topics include the computational basics of probability theory, combinatorial methods, conditional probability including Bayes' theorem, random variables and distributions, expectations and moments, the classical distributions, and the central limit theorem. permission of the instructor. Prerequisites: Math 233. Math 310 is recommended but not required.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 494 Mathematical Statistics

Theory of estimation, minimum variance and unbiased estimators, maximum likelihood theory, Bayesian estimation, prior and posterior distributions, confidence intervals for general estimators, standard estimators and distributions such as the Student-t and F-distribution from a more advanced viewpoint, hypothesis testing, the Neymann-Pearson Lemma (about best possible tests), linear models, and other topics as time permits. Prerequisite: CSE 131 or 200, Math 3200 and 493, or permission of the instructor. Math 310 is recommended but not required.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 495 Stochastic Processes

Content varies with each offering of the course. Past offerings have included such topics as random walks, Markov chains, Gaussian processes, empirical processes, Markov jump processes, and a short introduction to martingales, Brownian motion and stochastic integrals. Prerequisites: Math 233 and 493, or permission of instructor. Math 310 is recommended but not required.

Credit 3 units. A&S IQ: NSM Arch: NSM Art: NSM

L24 Math 4971 Topics in Mathematics: Stochastic Differential Equations

Credit 3 units.