The major in mathematics is an introduction to some of the highlights of the development of theoretical mathematics over the past four hundred years from a modern perspective. This study is also applied to many problems, both internal to mathematics and arising in other disciplines such as physics, cryptography, and finance.

Majors begin by taking either Honors mathematics or the calculus sequence. Students who do not take MATH UN1207 Honors Mathematics A and MATH UN1208 Honors Mathematics B normally take MATH UN2010 Linear Algebra in the second year. Following this, majors begin to learn some aspects of the main branches of modern mathematics: algebra, analysis, and geometry; as well as some of their subdivisions and hybrids (e.g., number theory, differential geometry, and complex analysis). As the courses become more advanced, they also become more theoretical and proof-oriented and less computational.

Aside from the courses offered by the Mathematics Department, cognate courses in areas such as astronomy, chemistry, physics, probability, logic, economics, and computer science can be used toward the major. A cognate course must be a 2000-level (or higher) course and must be approved by the director of undergraduate studies. In general, a course not taught by the Mathematics Department is a cognate course for the mathematics major if either (a) it has at least two semesters of calculus as a stated prerequisite, or (b) the subject matter in the course is mathematics beyond an elementary level, such as PHIL UN3411 Symbolic Logic, in the Philosophy Department, or COMS W3203 Discrete Mathematics: Introduction to Combinatorics and Graph Theory, in the Computer Science Department.

Another requirement for majors is participation in an undergraduate seminar, usually in the junior or senior year. In these seminars, students gain experience in learning an advanced topic and lecturing on it. In order to be eligible for departmental honors, majors must write a senior thesis.
Calculus II and III

Students with a score of 4 or 5 on the AB exam, 4 on the BC exam, or those with no AP score but with a grade of A in a full year of high school calculus may begin with either MATH UN1102 Calculus II or MATH UN1201 Calculus III. Note that such students who decide to start with Calculus III may still need to take Calculus II since it is a requirement or prerequisite for other courses. In particular, they MUST take Calculus II before going on to MATH UN1202 Calculus IV. Students with a score of 5 on the BC exam may begin with Calculus III and do not need to take Calculus II.

Those with a score of 4 or 5 on the AB exam or 4 on the BC exam may receive 3 points of AP credit upon completion of Calculus II with a grade of C or higher. Those students with a score of 5 on the BC exam may receive 6 points of AP credit upon completion of Calculus III with a grade of C or higher.

Accelerated Multivariable Calculus

Students with a score of 5 on the AP BC exam or 7 on the IB HL exam may begin with MATH UN1205 Accelerated Multivariable Calculus. Upon completion of this course with a grade of C or higher, they may receive 6 points of AP credit.

Honors Mathematics A

Students who want a proof-oriented theoretical sequence and have a score of 5 on the BC exam may begin with MATH UN1207 Honors Mathematics A, which is especially designed for mathematics majors. Upon completion of this course with a grade of C or higher, they may receive 6 points of AP credit.

Transfers Inside the Calculus Sequences

Students who wish to transfer from one calculus course to another are allowed to do so beyond the date specified on the Academic Calendar. They are considered to be adjusting their level, not changing their program. However, students must obtain the approval of the new instructor and their advising dean prior to reporting to the Office of the Registrar.

Grading

No course with a grade of D or lower can count toward the major, interdepartmental major, or concentration. Students who are doing a double major cannot double count courses for their majors.

Departmental Honors

In order to be eligible for departmental honors, majors must write a senior thesis. To write a senior thesis, students must register for MATH UN3999 Senior Thesis in Mathematics in the fall semester of their senior year. Normally no more than 10% of graduating majors receive departmental honors in a given academic year.

Professors

- Mohammed Abouzaid
- David A. Bayer (Barnard)
- Simon Brendle
- Ivan Corwin
- Panagiota Daskalopoulos
- Aise Johan de Jong
- Robert Friedman
- Dorian Goldfeld
- Brian Greene
- Richard Hamilton
- Michael Harris
- Ioannis Karatzas
- Mikhail Khovanov
- Igor Krichever
- Chiu-Chu Liu
- Dusa McDuff (Barnard)
- Walter Neumann (Barnard)
- Andrei Okounkov
- D. H. Phong
- Henry Pinkham
- Ovidiu Savin
- Michael Thaddeus (Department Chair)
- Eric Urban
- Mu-Tao Wang

Associate Professors

- Daniela De Silva (Barnard)
- Julien Dubedat

Assistant Professors

- Chao Li
- Francesco Lin
- Giulia Sacca
- Will Sawin

J.F. Ritt Assistant Professors

- Konstantin Aleshkin
- Evgeni Dimitrov
- Nathan Dowlin
- Alexandra Florea
- Florian Johne
- Inbar Klang
- Shotaro Makisumi
- Konstantin Matetski
- S. Michael Miller
- Henri Roesch
- Nicholas Salter
- Gus Schrader
- Akash Sengupta
- Kyler Siegel
- Yi Sun
- Evan Warner
- Hui Yu
- Yihang Zhu
- Michael Thaddeus

Senior Lecturers in Discipline

- Lars Nielsen
- Mikhail Smirnov
- Peter Woit
Lecturers in Discipline
• Michael Woodbury

On Leave
• Profs. Florea, Krichever, Neumann, Roesch, Sacca, Salter, Sawin (Fall 2019)
• Profs. Abouzaid, Hamilton, Neumann, Roesch, Sacca, Salter, Sawin (Spring 2020)

Major in Mathematics
The major requires 40-42 points as follows:

Select one of the following three calculus and linear algebra sequences (13-15 points including Advanced Placement Credit):

| MATH UN1101 | Calculus I |
| - MATH UN1102 | and Calculus II |
| - MATH UN1201 | and Calculus III |
| - MATH UN1202 | and Calculus IV |
| - MATH UN2010 | and Linear Algebra |

| MATH UN1101 | Calculus I |
| - MATH UN1102 | and Calculus II |
| - MATH UN1201 | and Accelerated Multivariable Calculus |
| - MATH UN2010 | and Linear Algebra |

| MATH UN1101 | Calculus I |
| - MATH UN1102 | and Calculus II |
| - MATH UN1201 | and Calculus III |
| - MATH UN1207 | and Honors Mathematics A |
| - MATH UN1208 | and Honors Mathematics B |

15 points in the following required courses:

| MATH UN3951 | Undergraduate Seminars in Mathematics I and Undergraduate Seminars in Mathematics II (at least one term) |
| - MATH UN3952 |

| MATH GU4041 | Introduction to Modern Algebra I and Introduction to Modern Algebra II |
| - MATH GU4042 |

| MATH GU4061 | Introduction To Modern Analysis I and Introduction To Modern Analysis II |
| - MATH GU4062 |

12 points in any combination of mathematics and cognate courses. **

* Students who are not contemplating graduate study in mathematics may replace one or both of the two terms of MATH GU4061- MATH GU4062 by one or two of the following courses: MATH UN2500 Analysis and Optimization, MATH UN3007 Complex Variables, MATH UN3028 Partial Differential Equations, or MATH GU4032 Fourier Analysis.

** A course not taught by the Mathematics Department is a cognate course for the mathematics major if either (a) it has at least two semesters of calculus as a stated prerequisite and is a 2000-level (or higher) course, or (b) the subject matter in the course is mathematics beyond an elementary level, such as PHIL UN3411 Symbolic Logic, in the Philosophy Department, or COMS W3203 Discrete Mathematics: Introduction to Combinatorics and Graph Theory, in the Computer Science Department. In exceptional cases, the director of undergraduate studies may approve the substitution of certain more advanced courses for those mentioned above.

Majors are offered the opportunity to write an honors senior thesis under the guidance of a faculty member. Interested students should contact the director of undergraduate studies.

Major in Applied Mathematics
The major requires 38-40 points as follows:

Select one of the following three calculus and linear algebra sequences (13-15 points including Advanced Placement Credit):

| MATH UN1101 | Calculus I |
| - MATH UN1102 | and Calculus II |
| - MATH UN1201 | and Calculus III |
| - MATH UN1202 | and Calculus IV |
| - MATH UN2010 | and Linear Algebra |

| MATH UN1101 | Calculus I |
| - MATH UN1102 | and Calculus II |
| - MATH UN1201 | and Accelerated Multivariable Calculus |
| - MATH UN2010 | and Linear Algebra |

| MATH UN1101 | Calculus I |
| - MATH UN1102 | and Calculus II |
| - MATH UN1201 | and Honors Mathematics A |
| - MATH UN1208 | and Honors Mathematics B |

Select one of the following three courses:

| MATH UN2500 | Analysis and Optimization |
| MATH GU4032 | Fourier Analysis |
| MATH GU4061 | Introduction To Modern Analysis I |
| APMA E4901 | Seminar: Problem in Applied Mathematics (junior year) |
| APMA E4903 | Seminar: Problems in Applied Mathematics (senior year) |

18 points in electives, selected from the following (other courses may be used with the approval of the Applied Mathematics Committee):

| MATH UN2500 | Analysis and Optimization |
| MATH UN3007 | Complex Variables |
| or MATH GU4065 | Honors Complex Variables |
| or APMA E4204 | Functions of a Complex Variable |
| MATH UN3027 | Ordinary Differential Equations |
| MATH UN3028 | Partial Differential Equations |
| or APMA E4200 | Partial Differential Equations |
| or APMA E6301 | Analytic methods for partial differential equations |
| MATH GU4032 | Fourier Analysis |
| APMA E4300 | Computational Math: Introduction to Numerical Methods |
| APMA E4101 | Introduction to Dynamical Systems |
| APMA E4150 | Applied Functional Analysis |
| APMA E4400 | Introduction to Biophysical Modeling |

Major in Computer Science–Mathematics
The goal of this interdepartmental major is to provide substantial background in each of these two disciplines, focusing on some of the parts of each which are closest to the other. Students intending to pursue a Ph.D. program in either discipline are urged to take additional courses, in consultation with their advisers.

The major requires 20 points in computer science, 19-21 points in mathematics, and two 3-point electives in either computer science or mathematics.
Major in Economics-Mathematics

Major in Mathematics-Statistics

The program is designed to prepare the student for: (1) a career in industries such as finance and insurance that require a high level of mathematical sophistication and a substantial knowledge of probability and statistics, and (2) graduate study in quantitative disciplines. Students choose electives in finance, actuarial science, operations research, or other quantitative fields to complement requirements in mathematics, statistics, and computer science.

Mathematics

Select one of the following sequences:

- MATH UN1101 Calculus I
- MATH UN1102 Calculus II
- MATH UN1201 Calculus III
- MATH UN1202 and Calculus IV
- MATH UN2010 and Linear Algebra

Electives

Select two of the following courses:

- CSOR W4231 Analysis of Algorithms I
- COMS W4241 Numerical Algorithms and Complexity
- MATH BC2006 Combinatorics
- MATH UN2500 Analysis and Optimization
- MATH UN3007 Complex Variables
- MATH UN3020 Number Theory and Cryptography
- MATH UN3386 Differential Geometry
- MATH GU4051 Topology
- MATH GU4061 Introduction To Modern Analysis I

Statistics

Introductory Course

STAT UN1201 Calculus-Based Introduction to Statistics

Required Courses

- STAT GU4203 PROBABILITY THEORY
- STAT GU4204 Statistical Inference
- STAT GU4205 Linear Regression Models

Select one of the following courses:

- STAT GU4207 Elementary Stochastic Processes
- STAT GU4262 Stochastic Processes for Finance
- STAT GU4264 STOCHASTIC PROCESSES-APPLIC
- STAT GU4265 Stochastic Methods in Finance

Computer Science

Select one of the following courses:

- COMS W1004 Introduction to Computer Science and Programming in Java
- COMS W1005 Introduction to Computer Science and Programming in MATLAB
- ENGI E1006 Introduction to Computing for Engineers and Applied Scientists
- COMS W1007 Honors Introduction to Computer Science

or an advanced computer science offering in programming

Electives

An approved selection of three advanced courses in mathematics, statistics, applied mathematics, industrial engineering and operations research, computer science, or approved mathematical methods courses in a quantitative discipline. At least one elective must be a Mathematics Department course numbered 3000 or above.

- MATH UN1101 Calculus I
- MATH UN1102 and Calculus II
- MATH UN1201 and Calculus III
- MATH UN2010 and Linear Algebra
- MATH UN1101 and Advanced Programming
- MATH UN1205 and Accelerated Multivariable Calculus
- MATH UN2010 and Linear Algebra
- MATH UN2500 and Analysis and Optimization
- MATH UN1201 Calculus I
- MATH UN1102 and Calculus II
- MATH UN1205 and Accelerated Multivariable Calculus
- MATH UN2010 and Linear Algebra
- MATH UN2500 and Analysis and Optimization
- MATH UN1207 Honors Mathematics A
- MATH UN1208 and Honors Mathematics B
- MATH UN2500 and Analysis and Optimization (with approval from the adviser)

Students interested in modeling applications are recommended to take MATH UN3027 Ordinary Differential Equations and MATH UN3028 Partial Differential Equations.

Students interested in finance are recommended to take MATH GR5010 Introduction to the Mathematics of Finance, STAT GU4261 Statistical Methods in Finance, and STAT GU4221 Time Series Analysis.

Students interested in graduate study in mathematics or in statistics are recommended to take MATH GU4061 Introduction To Modern Analysis I and MATH GU4062 Introduction To Modern Analysis II.

Students preparing for a career in actuarial science are encouraged to replace STAT GU4205 Linear Regression Models with STAT GU4282 Linear Regression and Time Series Methods, and to take among their electives STAT GU4281 Theory of Interest.
Concentration in Mathematics

The concentration requires the following:

Mathematics

Select one of the following three multivariable calculus and linear algebra sequences:

- MATH UN1201 - MATH UN1202 - MATH UN2010
  - Calculus III and Calculus IV and Linear Algebra
- MATH UN1205 - MATH UN2010
  - Accelerated Multivariable Calculus and Linear Algebra
- MATH UN1207 - MATH UN1208
  - Honors Mathematics A and Honors Mathematics B

Additional Courses

Select at least 12 additional points from any of the courses offered by the department numbered 2000 or higher.

For mathematics courses taken in other departments, consult with the director of undergraduate studies.

Any course given by the Mathematics department fulfills the General Studies quantitative reasoning requirement when passed with a satisfactory letter grade.

MATH UN1003 College Algebra and Analytic Geometry. 3 points.
Prerequisites: score of 550 on the mathematics portion of the SAT completed within the last year or the appropriate grade on the General Studies Mathematics Placement Examination.

Columbia College students do not receive any credit for this course and must see their CSA advising dean. For students who wish to study calculus but do not know analytic geometry. Algebra review, graphs and functions, polynomial functions, rational functions, conic sections, systems of equations in two variables, exponential and logarithmic functions, trigonometric functions and trigonometric identities, applications of trigonometry, sequences, series, and limits.

Spring 2020: MATH UN1101

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<th>Section/Call Number</th>
<th>Times/Location</th>
<th>Instructor</th>
<th>Points</th>
<th>Enrollment</th>
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<td>Cailan Li</td>
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Fall 2020: MATH UN1101

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</table>
MATH UN1102 Calculus II. 3 points.
Prerequisites: MATH UN1101 or the equivalent.
Methods of integration, applications of the integral, Taylor's theorem, infinite series. (SC)

Spring 2020: MATH UN1102

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<th>Course Number</th>
<th>Section/Call Number</th>
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Fall 2020: MATH UN1102

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MATH UN1201 Calculus III. 3 points.
Prerequisites: MATH UN1101 or the equivalent
Vectors in dimensions 2 and 3, complex numbers and the complex exponential function with applications to differential equations, Cramer's rule, vector-valued functions of one variable, scalar-valued functions of several variables, partial derivatives, gradients, surfaces, optimization, the method of Lagrange multipliers. (SC)

Spring 2020: MATH UN1201

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<th>Course Number</th>
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<th>Instructor</th>
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Fall 2020: MATH UN1201

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<td>Ovidiu Savin</td>
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<td>MATH 1201</td>
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<td>Carolyn Abbott</td>
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<td>Evan Warner</td>
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<td>MATH 1201</td>
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<td>Guillaume Remy</td>
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MATH UN1202 Calculus IV. 3 points.
Prerequisites: MATH UN1102 and MATH UN1201 or the equivalent
Multiple integrals, Taylor's formula in several variables, line and surface integrals, calculus of vector fields, Fourier series. (SC)

Spring 2020: MATH UN1202

<table>
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<th>Instructor</th>
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<td>Daniela De Silva</td>
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Fall 2020: MATH UN1202

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<td>Stephen Miller</td>
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<td>MATH 1202</td>
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<td>Mikhail Siminov</td>
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MATH UN1205 Accelerated Multivariable Calculus. 4 points.
Prerequisites: (MATH UN1101 and MATH UN1102)
Vectors in dimensions 2 and 3, vector-valued functions of one variable, scalar-valued functions of several variables, partial derivatives, gradients, optimization, Lagrange multipliers, double and triple integrals, line and surface integrals, vector calculus. This course is an accelerated version of MATH UN1201 - MATH UN1202. Students taking this course may not receive credit for MATH UN1201 and MATH UN1202.

Spring 2020: MATH UN1205
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 1205 | 001/12046 | M W 2:40pm - 3:55pm Room TBA | Florian Johne | 4 | 24/35

Fall 2020: MATH UN1205
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 1205 | 001/11425 | M W 2:40pm - 3:55pm Room TBA | 4 | 0/49

MATH UN1207 Honors Mathematics A. 4 points.
Prerequisites: (see Courses for First-Year Students). The second term of this course may not be taken without the first. Multivariable calculus and linear algebra from a rigorous point of view. Recommended for mathematics majors. Fulfills the linear algebra requirement for the major. (SC)

Fall 2020: MATH UN1207
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 1207 | 001/11430 | T Th 1:10pm - 2:25pm Room TBA | Evan Warner | 4 | 0/110

MATH UN1208 Honors Mathematics B. 4 points.
Prerequisites: (see Courses for First-Year Students). The second term of this course may not be taken without the first. Multivariable calculus and linear algebra from a rigorous point of view. Recommended for mathematics majors. Fulfills the linear algebra requirement for the major. (SC)

Spring 2020: MATH UN1208
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 1208 | 001/12047 | M W 4:10pm - 5:25pm 312 Mathematics Building | Evan Warner | 4 | 39/100

MATH UN2010 Linear Algebra. 3 points.
Prerequisites: MATH UN1201 or the equivalent.
Matrices, vector spaces, linear transformations, eigenvalues and eigenvectors, canonical forms, applications. (SC)

Spring 2020: MATH UN2010
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 2010 | 001/12050 | M W 10:10am - 11:25am 203 Mathematics Building | Alexis Drouot | 3 | 37/110
MATH 2010 | 002/12051 | M W 11:40am - 12:55pm 203 Mathematics Building | Gus Schrader | 3 | 105/110
MATH 2010 | 003/12052 | T Th 10:10am - 11:25am 312 Mathematics Building | Henry Pinkham | 3 | 17/116
MATH 2010 | 004/12053 | T Th 2:40pm - 3:55pm 207 Mathematics Building | Nathan Dowlin | 3 | 102/125
MATH 2010 | 005/12054 | T Th 6:10pm - 7:25pm 520 Mathematics Building | Elliott Stein | 3 | 18/45

Fall 2020: MATH UN2010
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 2010 | 001/00117 | T Th 8:40am - 9:55am Room TBA | David Bayer | 3 | 0/110
MATH 2010 | 002/00118 | T Th 10:10am - 11:25am Room TBA | David Bayer | 3 | 0/110
MATH 2010 | 003/11450 | M W 4:10pm - 5:25pm Room TBA | Francesco Lin | 3 | 0/116
MATH 2010 | 004/11453 | T Th 11:40am - 12:55pm Room TBA | Kyle Hayden | 3 | 0/116
MATH 2010 | 005/11455 | T Th 6:10pm - 7:25pm Room TBA | Giulia Sacca | 3 | 0/116

MATH UN2020 Honors Linear Algebra. 3 points.
Not offered during 2019-20 academic year.

Prerequisites: MATH UN1201. A more extensive treatment of the material in MATH UN2010, with increased emphasis on proof. Not to be taken in addition to MATH UN2010 or MATH UN2017-MATH UN2018.

MATH UN2030 Ordinary Differential Equations. 3 points.
Prerequisites: MATH UN1102 and MATH UN1201 or the equivalent.

Spring 2020: MATH UN2030
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 2030 | 001/12103 | T Th 4:10pm - 5:25pm 312 Mathematics Building | Kyler Siegel | 3 | 96/116
MATH 2030 | 002/12104 | T Th 6:10pm - 7:25pm 312 Mathematics Building | Kyler Siegel | 3 | 37/116

Fall 2020: MATH UN2030
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 2030 | 001/11457 | M W 1:40pm - 2:55pm Room TBA | Florian Johne | 3 | 0/116
MATH 2030 | 002/11461 | M W 2:40pm - 3:55pm Room TBA | Florian Johne | 3 | 0/116
MATH UN2500 Analysis and Optimization. 3 points.
Prerequisites: MATH UN1102 and MATH UN1201 or the equivalent and MATH UN2010.

Spring 2020: MATH UN2500
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 2500 001/12105 M W 1:10pm - 2:25pm 312 Mathematics Building Kanstantin Matetski 3 29/110
MATH 2500 002/12107 M W 4:10pm - 5:25pm 207 Mathematics Building Kanstantin Matetski 3 43/125

Fall 2020: MATH UN2500
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 2500 001/11464 T Th 1:10pm - 2:25pm Room TBA Kanstantin Matetski 3 8/64
MATH 2500 002/11466 T 2:40pm - 3:55pm Room TBA Kanstantin Matetski 3 8/64

MATH UN3007 Complex Variables. 3 points.
Prerequisites: MATH UN1202 An elementary course in functions of a complex variable. Fundamental properties of the complex numbers, differentiability, Cauchy-Riemann equations. Cauchy integral theorem. Taylor and Laurent series, poles, and essential singularities. Residue theorem and conformal mapping. (SC)

Fall 2020: MATH UN3007
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 3007 001/11470 M W 2:40pm - 3:55pm Room TBA Nicholas Salter 3 8/64

MATH UN3020 Number Theory and Cryptography. 3 points.
Prerequisites: one year of calculus. Prerequisite: One year of Calculus. Congruences. Primitive roots. Quadratic residues. Contemporary applications.

Spring 2020: MATH UN3020
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 3020 001/12108 M W 10:10am - 11:25am 312 Mathematics Building Shotaro Makisumi 3 94/116

MATH UN3025 Making, Breaking Codes. 3 points.
Prerequisites: (MATH UN1101 and MATH UN1102 and MATH UN1201) and and MATH UN2010.
A concrete introduction to abstract algebra. Topics in abstract algebra used in cryptography and coding theory.

Spring 2020: MATH UN3025
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 3025 001/11471 T Th 1:10pm - 2:25pm Room TBA Dorian Goldfeld 3 8/116

Fall 2020: MATH UN3025
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 3027 001/11478 T Th 11:40am - 12:55pm Room TBA Simon Brendle 3 0/116

MATH UN3028 Partial Differential Equations. 3 points.
Prerequisites: MATH UN3027 and MATH UN2010 or the equivalent Introduction to partial differential equations. First-order equations. Linear second-order equations; separation of variables, solution by series expansions. Boundary value problems.

Spring 2020: MATH UN3028
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 3028 001/12110 T Th 11:40am - 12:55pm 312 Mathematics Building Panagiota Daskalopoulos 3 43/100

MATH UN3030 Discrete Time Models in Finance. 3 points.
Prerequisites: (MATH UN1102 and MATH UN1201) or (MATH UN1101 and MATH UN1102 and MATH UN1201) and MATH UN2010 Recommended: MATH UN3027 (or MATH UN2030 and SIEO W3600). Elementary discrete time methods for pricing financial instruments, such as options. Notions of arbitrage, risk-neutral valuation, hedging, term-structure of interest rates.

Spring 2020: MATH UN3030
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 3030 001/12111 M W 6:10pm - 7:25pm 203 Mathematics Building Mikhail Smirnov 3 57/100

MATH UN3386 Differential Geometry. 3 points.
Prerequisites: MATH UN1202 or the equivalent. Local and global differential geometry of submanifolds of Euclidean 3-space. Frenet formulas for curves. Various types of curvatures for curves and surfaces and their relations. The Gauss-Bonnet theorem.

Spring 2020: MATH UN3386
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 3386 001/11484 T Th 11:40am - 12:55pm Room TBA Richard Hamilton 3 0/49

Fall 2020: MATH UN3386
Course Number Section/Call Number Times/Location Instructor Points Enrollment
MATH 3386 001/11484 T Th 11:40am - 12:55pm Room TBA Richard Hamilton 3 0/49
MATH UN3951 Undergraduate Seminars in Mathematics I. 3 points.
Prerequisites: Two years of calculus, at least one year of additional mathematics courses, and the director of undergraduate studies’ permission.
The subject matter is announced at the start of registration and is different in each section. Each student prepares talks to be given to the seminar, under the supervision of a faculty member or senior teaching fellow.

Fall 2020: MATH UN3951
Course Number  | Section/Call Number | Times/Location       | Instructor | Points | Enrollment |
-------------|---------------------|---------------------|------------|--------|------------|
MATH 3951    | 001/00120           | M W 6:10pm - 7:25pm | Daniele De Silva | 3      | 0/64       |
MATH 3951    | 002/00121           | M W 6:10pm - 7:25pm |            | 3      | 0/15       |

MATH UN3952 Undergraduate Seminars in Mathematics II. 3 points.
Prerequisites: Two years of calculus, at least one year of additional mathematics courses, and the director of undergraduate studies’ permission.
The subject matter is announced at the start of registration and is different in each section. Each student prepares talks to be given to the seminar, under the supervision of a faculty member or senior teaching fellow. Prerequisite: Two years of calculus, at least one year of additional mathematics courses, and the director of undergraduate studies’ permission.

Spring 2020: MATH UN3952
Course Number  | Section/Call Number | Times/Location       | Instructor | Points | Enrollment |
-------------|---------------------|---------------------|------------|--------|------------|
MATH 3952    | 002/12112           | M W 6:10pm - 7:25pm | Daniele Alessandri | 3      | 48/100     |

MATH GU4007 Analytic Number Theory. 3 points.
Prerequisites: MATH UN3007
A one semester course covering the theory of modular forms, zeta functions, L-functions, and the Riemann hypothesis. Particular topics covered include the Riemann zeta function, the prime number theorem, Dirichlet characters, Dirichlet L-functions, Siegel zeros, prime number theorem for arithmetic progressions, SL(2, Z) and subgroups, quotients of the upper half-plane and cusps, modular forms, Fourier expansions of modular forms, Hecke operators, L-functions of modular forms.

Spring 2020: MATH GU4007
Course Number  | Section/Call Number | Times/Location       | Instructor | Points | Enrollment |
-------------|---------------------|---------------------|------------|--------|------------|
MATH 4007    | 001/12113           | M W 2:40pm - 3:55pm | Evan Warner | 3      | 5/20       |

MATH GU4032 Fourier Analysis. 3 points.
Prerequisites: Three terms of calculus and linear algebra or four terms of calculus.
Prerequisite: Three terms of calculus and linear algebra or four terms of calculus. Fourier series and integrals, discrete analogues, inversion and Poisson summation formulae, convolution. Heisenberg uncertainty principle. Stress on the application of Fourier analysis to a wide range of disciplines.

Spring 2020: MATH GU4032
Course Number  | Section/Call Number | Times/Location       | Instructor | Points | Enrollment |
-------------|---------------------|---------------------|------------|--------|------------|
MATH 4032    | 001/12115           | M W 6:10pm - 7:25pm | Peter Woit | 3      | 22/50      |

MATH GU4041 Introduction to Modern Algebra I. 3 points.
Prerequisites: MATH UN102 and MATH UN102D and MATH UN2010 or the equivalent
The second term of this course may not be taken without the first. Groups, homomorphisms, rings, ideals, fields, polynomials, field extensions, Galois theory.

Spring 2020: MATH GU4041
Course Number  | Section/Call Number | Times/Location       | Instructor | Points | Enrollment |
-------------|---------------------|---------------------|------------|--------|------------|
MATH 4041    | 001/12116           | T Th 10:10am - 11:25am | Michael Harris | 3      | 44/55     |

Fall 2020: MATH GU4041
Course Number  | Section/Call Number | Times/Location       | Instructor | Points | Enrollment |
-------------|---------------------|---------------------|------------|--------|------------|
MATH 4041    | 001/11487           | M W 2:40pm - 3:55pm | Robert Friedman | 3      | 0/110     |

MATH GU4042 Introduction to Modern Algebra II. 3 points.
Prerequisites: MATH UN102 and MATH UN102D and MATH UN2010 or the equivalent
The second term of this course may not be taken without the first. Groups, homomorphisms, rings, ideals, fields, polynomials, field extensions, Galois theory.

Spring 2020: MATH GU4042
Course Number  | Section/Call Number | Times/Location       | Instructor | Points | Enrollment |
-------------|---------------------|---------------------|------------|--------|------------|
MATH 4042    | 001/12121           | T Th 1:10pm - 2:25pm | Yihang Zhu | 3      | 42/50     |

Fall 2020: MATH GU4042
Course Number  | Section/Call Number | Times/Location       | Instructor | Points | Enrollment |
-------------|---------------------|---------------------|------------|--------|------------|
MATH 4042    | 001/11488           | M W 1:10pm - 2:25pm | Mikhail Khovanov | 3      | 0/35      |

MATH GU4043 Algebraic Number Theory. 3 points.
Prerequisites: MATH GU4041 and MATH GU4042 or the equivalent
Algebraic number fields, unique factorization ideals in the ring of algebraic integers in the field into prime ideals. Dirichlet unit theorem, finiteness of the class number, ramification. If time permits, p-adic numbers and Dedekind zeta function.

MATH GU4044 Representations of Finite Groups. 3 points.
Prerequisites: MATH UN2010 and MATH GU4041 or the equivalent
Finite groups acting on finite sets and finite dimensional vector spaces. Group characters. Relations with subgroups and factor groups. Arithmetic properties of character values. Applications to the theory of finite groups: Frobenius groups, Hall subgroups and solvable groups. Characters of the symmetric groups. Spherical functions on finite groups.

Fall 2020: MATH GU4044
Course Number  | Section/Call Number | Times/Location       | Instructor | Points | Enrollment |
-------------|---------------------|---------------------|------------|--------|------------|
MATH 4044    | 001/11490           | T Th 1:10pm - 2:25pm | Chao Li | 3      | 0/19      |
MATH GU4045 Algebraic Curves. 3 points.
Prerequisites: (MATH GU4041 and MATH GU4042) and MATH UN3007
Plane curves, affine and projective varieties, singularities, normalization, Riemann surfaces, divisors, linear systems, Riemann-Roch theorem.

Spring 2020: MATH GU4045
Course Number  Section/Call Number  Times/Location  Instructor  Points  Enrollment
MATH 4045  001/12122  M W 4:10pm - 5:25pm  528 Mathematics Building  Akash  Sangupta  3  9/20

MATH GU4051 Topology. 3 points.
Prerequisites: (MATH UN1202 and MATH UN2010) and rudiments of group theory (e.g., MATH GU4041). MATH UN1208 or MATH GU4061 is recommended, but not required.


Fall 2020: MATH GU4051
Course Number  Section/Call Number  Times/Location  Instructor  Points  Enrollment
MATH 4051  001/11491  T Th 11:40am - 12:55pm  Room TBA  Stephen Miller  3  0/64

MATH GU4053 Introduction to Algebraic Topology. 3 points.
Prerequisites: MATH UN2010 and MATH GU4041 and MATH GU4051
The study of topological spaces from algebraic properties, including the essentials of homology and the fundamental group. The Brouwer fixed point theorem. The homology of surfaces. Covering spaces.

Spring 2020: MATH GU4053
Course Number  Section/Call Number  Times/Location  Instructor  Points  Enrollment
MATH 4053  001/12123  T Th 2:40pm - 3:55pm  307 Mathematics Building  Oleg Lazarev  3  8/50

MATH GU4061 Introduction To Modern Analysis I. 3 points.
Prerequisites: MATH UN1202 or the equivalent, and MATH UN2010. The second term of this course may not be taken without the first.

Spring 2020: MATH GU4061
Course Number  Section/Call Number  Times/Location  Instructor  Points  Enrollment
MATH 4061  001/12124  M W 1:10pm - 2:25pm  417 Mathematics Building  Hui Yu  3  45/64
MATH 4061  002/12125  M W 4:10pm - 5:25pm  417 Mathematics Building  Hui Yu  3  39/64

Fall 2020: MATH GU4061
Course Number  Section/Call Number  Times/Location  Instructor  Points  Enrollment
MATH 4061  001/11494  T Th 2:40pm - 3:55pm  Room TBA  Henri Roelsch  3  0/100
MATH 4061  002/11495  T Th 4:10pm - 5:25pm  Room TBA  Henri Roelsch  3  0/100

MATH GU4062 Introduction to Knot Theory. 3 points.
CC/GS: Partial Fulfillment of Science Requirement
Prerequisites: MATH GU4051 Topology and / or MATH GU4061 Introduction To Modern Analysis I (or equivalents). Recommended (can be taken concurrently): MATH UN2010 linear algebra, or equivalent.
The study of algebraic and geometric properties of knots in $\mathbb{R}^3$, including but not limited to knot projections and Reidemeister’s theorem, Seifert surfaces, braids, tangles, knot polynomials, fundamental group of knot complements. Depending on time and student interest, we will discuss more advanced topics like knot concordance, relationship to 3-manifold topology, other algebraic knot invariants.

MATH GU4065 Honors Complex Variables. 3 points.
Prerequisites: (MATH UN1207 and MATH UN1208) or MATH GU4061
A theoretical introduction to analytic functions. Holomorphic functions, harmonic functions, power series, Cauchy-Riemann equations, Cauchy’s integral formula, poles, Laurent series, residue theorem. Other topics as time permits: elliptic functions, the gamma and zeta function, the integral formula, poles, Laurent series, residue theorem. Other topics

Fall 2020: MATH GU4065
Course Number  Section/Call Number  Times/Location  Instructor  Points  Enrollment
MATH 4065  001/11503  T Th 10:10am - 11:25am  Room TBA  Julien Dubédat  3  0/20

MATH GU4068 Introduction to Differentiable Manifolds. 3 points.
Prerequisites: (MATH GU4051 or MATH GU4061) and MATH UN2010

Fall 2020: MATH GU4068
Course Number  Section/Call Number  Times/Location  Instructor  Points  Enrollment
MATH 4068  001/00119  M W 10:10am - 11:25am  Room TBA  Dusa McDuff  3  0/40
MATH GU4155 Probability Theory. 3 points.
Prerequisites: MATH GU4061 or MATH UN3007

Spring 2020: MATH GU4155
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 4155 | 001/12127 | T Th 4:10pm - 5:25pm 520 Mathematics Building | Ioannis Karatzas | 3 | 25/55

MATH GU4391 Intro to Quantum Mechanics: An Introduction for Mathematicians and Physicists I. 3 points.
Not offered during 2019-20 academic year.
Prerequisites: MATH UN1202 or the equivalent and MATH UN2010. This course will focus on quantum mechanics, paying attention to both the underlying mathematical structures as well as their physical motivations and consequences. It is meant for undergraduates with no previous formal training in quantum theory. The measurement problem and issues of non-locality will be stressed.

MATH GU4392 Quantum Mechanics: An Introduction for Mathematicians and Physicists II. 3 points.
Not offered during 2019-20 academic year.
Prerequisites: MATH UN1202 or the equivalent, MATH UN2010 and MATH GU4391. This course will focus on quantum mechanics, paying attention to both the underlying mathematical structures as well as their physical motivations and consequences. It is meant for undergraduates with no previous formal training in quantum theory. The measurement problem and issues of non-locality will be stressed.

MATH GR5010 Introduction to the Mathematics of Finance. 3 points.
Prerequisites: MATH UN1102 and MATH UN1201, or their equivalents. Introduction to mathematical methods in pricing of options, futures and other derivative securities, risk management, portfolio management and investment strategies with an emphasis of both theoretical and practical aspects. Topics include: Arithmetic and Geometric Brownian motion processes, Black-Scholes partial differential equation, Black-Scholes option pricing formula, Ornstein-Uhlenbeck processes, volatility models, risk models, value-at-risk and conditional value-at-risk, portfolio construction and optimization methods.

Fall 2020: MATH GR5010
Course Number | Section/Call Number | Times/Location | Instructor | Points | Enrollment
--- | --- | --- | --- | --- | ---
MATH 5010 | 001/12050 | M W 7:40pm - 8:55pm Room TBA | Mikhail Smirnov | 3 | 0/140

Of Related Interest

Computer Science
COMS W3203 | Discrete Mathematics: Introduction to Combinatorics and Graph Theory
COMS W3251
COMS W4203 | Graph Theory
Industrial Engineering and Operations Research
CSOR E4010 | Graph Theory: A Combinatorial View