

# MATHEMATICS-STATISTICS

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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, in the Computer Science Department.

Another requirement for majors is participation in an undergraduate seminar, usually in the junior or senior year. Applied math majors must take the undergraduate seminar in both the junior and 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.

## Courses for First-Year Students

The systematic study of mathematics begins with one of the following three alternative calculus and linear algebra sequences:

MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1201	and CALCULUS III
- MATH UN1202	and CALCULUS IV
- MATH UN2010	and LINEAR ALGEBRA
OR	
MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1205	and ACCELERATED MULTIVARIABLE CALC
- MATH UN2010	and LINEAR ALGEBRA
OR	
MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1207	and HONORS MATHEMATICS A
- MATH UN1208	and HONORS MATHEMATICS B

Credit is allowed for only one calculus and linear algebra sequence.

*Calculus I, II* is a standard course in single-variable differential and integral calculus; *Calculus III, IV* is a standard course in multivariable differential and integral calculus; *Accelerated Multivariable Calculus* is an accelerated course in multivariable differential and integral calculus.

While *Calculus II* is no longer a prerequisite for *Calculus III*, students are strongly urged to take it before taking *Calculus III*. In particular, students thinking of majoring or concentrating in mathematics or one of the joint majors involving mathematics should take *Calculus II* before taking *Calculus III*. Note that *Calculus II* is a prerequisite for *Accelerated Multivariable Calculus*, and both *Calculus II* and *Calculus III* are prerequisites for *Calculus IV*.

The third sequence, *Honors Mathematics A-B*, is for exceptionally well-qualified students who have strong Advanced Placement scores. It covers multivariable calculus (MATH UN1201 CALCULUS III- MATH UN1202 CALCULUS IV) and linear algebra (MATH UN2010 LINEAR ALGEBRA), with an emphasis on theory.

## Advanced Placement

The department grants 3 credits for a score of 4 or 5 on the AP Calculus AB exam provided students complete MATH UN1102 CALCULUS II or MATH UN1201 CALCULUS III with a grade of C or better. The department grants 3 credits for a score of 4 on the AP Calculus BC exam provided students complete MATH UN1102 CALCULUS II or MATH UN1201 CALCULUS III with a grade of C or better. The department grants 6 credits for a score of 5 on the AP Calculus BC exam provided students complete MATH UN1201 CALCULUS III or MATH UN1205 ACCELERATED MULTIVARIABLE CALC MATH UN1207 HONORS MATHEMATICS A with a grade of C or better. Students can receive credit for only one calculus sequence.

## Placement in the Calculus Sequences

### Calculus I

Students who have essentially mastered a precalculus course and those who have a score of 3 or less on an Advanced Placement (AP) exam (either AB or BC) should begin their study of calculus with MATH UN1101 CALCULUS I.

### 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 CALC. 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.

## Senior Thesis and Departmental Honors

In order to be eligible for departmental honors, majors must write a senior thesis. Normally no more than 10% of graduating majors receive departmental honors in a given academic year.

A Senior Thesis in Mathematics is an original presentation of a subject in pure or applied mathematics from sources in the published literature. The thesis must demonstrate significant independent work of the author. A thesis is expected to be between 20 and 50 pages with complete

references and must have a substantial expository component to be well received.

A student who is interested in writing a senior thesis needs to identify a faculty member in the Department of Mathematics as an advisor, determine an appropriate topic, and receive the written approval from the faculty advisor and the DUS. The research of the thesis is conducted primarily during the fall term and the final paper is submitted to the DUS by the end of March.

Students must register for MATH UN3994 Senior Thesis in Mathematics I (4 credits) in the fall semester of their senior year. An optional continuation course MATH UN3995 Senior Thesis in Mathematics II (2 credits) is available during the spring. The second term of this sequence may not be taken without the first. Registration for the spring continuation course has no impact on the timeline or outcome of the final paper. Sections of Senior Thesis in Mathematics I and II do NOT count towards the major requirements, with the exception of an advanced written approval by the DUS.

## Professors

- David A. Bayer (Barnard)
- Andrew Blumberg
- Simon Brendle
- Ivan Corwin
- Panagiotas Daskalopoulos
- Aise Johan de Jong (Department Chair)
- Daniela De Silva (Barnard Chair)
- Julien Dubedat
- Robert Friedman
- Dorian Goldfeld
- Brian Greene
- Richard Hamilton
- Michael Harris
- Ioannis Karatzas
- Mikhail Khovanov
- Alisa Knizel (Barnard)
- Chiu-Chu Liu
- Dusa McDuff (Barnard)
- Andrei Okounkov
- D. H. Phong
- Ovidiu Savin
- Michael Thaddeus
- Eric Urban
- Mu-Tao Wang

## Associate Professors

- Amol Aggarwal
- Chao Li
- Lindsay Piechnik (Barnard)
- Will Sawin

## Assistant Professors

- Elena Giorgi
- Francesco Lin
- Giulia Sacca

## J.F. Ritt Assistant Professors

- Rostislav Akhmechet
- Konstantin Aleshkin
- Amadou Bah
- Shaoyun Bai
- Jeanne Boursier
- Marco Castronovo
- Nathan Chen
- Sam Collingbourne
- Andres Fernandez-Herrero
- Qiao He
- James Hotchkiss
- Yoonjoo Kim
- Gyujin Oh
- Xi Sisi Shen
- Lucy Yang

## Senior Lecturers in Discipline

- Lars Nielsen
- Mikhail Smirnov
- Peter Voit

## Lecturers in Discipline

- George Dragomir
- Mrudul Thatte

## On Leave

- Profs. Aggarwal, Bayer, Corwin, Daskalopoulos, Fernandez-Herrero, Khovanov, Li, Sacca, Sawin, Voit (*Fall 2023*)
- Profs. Aggarwal, Bayer, Daskalopoulos, Giorgi, Hotchkiss, Khovanov, Li, Thaddeus (*Spring 2024*)

## 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 <sup>1</sup>

OR

MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1205	and ACCELERATED MULTIVARIABLE
- MATH UN2010	CALC
	and LINEAR ALGEBRA <sup>1</sup>

OR

MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1207	and HONORS MATHEMATICS A
- MATH UN1208	and HONORS MATHEMATICS B

12 points in the following courses:

MATH GU4041	INTRO MODERN ALGEBRA I
MATH GU4042	INTRO MODERN ALGEBRA II
MATH GU4061	INTRO MODERN ANALYSIS I <sup>2</sup>
MATH GU4062	INTRO MODERN ANALYSIS II <sup>2</sup>

3 points in the following:

MATH UN3951	UNDERGRADUATE SEMINARS I <sup>3</sup>
or MATH UN3952	UNDERGRADUATE SEMINARS II

12 points from the following:

- 1) Courses offered by the department numbered 2000 or higher <sup>3</sup>
- 2) Courses from the list of approved cognate courses below. A maximum of 6 credits may be taken from courses outside the department. <sup>4</sup>

<sup>1</sup> UN2015 (Linear Algebra and Probability) does NOT replace UN2010 (Linear Algebra) as prerequisite requirements of math courses. Students will not receive full credit for both courses UN2010 and UN2015.

<sup>2</sup> 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.

<sup>3</sup> Only one Undergraduate Seminar may count towards the major requirements.

<sup>4</sup> Additional courses may be selected only with prior written approval from the Director of Undergraduate Studies.

The program of study should be planned with a departmental adviser before the end of the sophomore year. Majors who are planning on graduate studies in mathematics are urged to obtain a reading knowledge of one of the following languages: French, German, or Russian.

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.

Approved Cognate Courses 1	Approved Cognate Courses 2	Approved Cognate Courses 3
APMA E2101 INTRO TO APPLIED MATHEMATICS	ECON UN3025 FINANCIAL ECONOMICS	PHYS UN2601 PHYSICS III:CLASS/QUANTUM
APMA E3102 APPLIED MATHEMATICS II: PDE'S	ECON BC3035 INTERMEDIATE THEORY	PHYS UN2801 ACCELERATED PHYSICS I
APMA E4300 COMPUT MATH:INTRO-NUMERCL METH	ECON BC3038 INTERNATIONAL MONEY # FINANCE	PHYS UN2802 ACCELERATED PHYSICS II
APMA E4302 METHODS IN COMPUTATIONAL SCI	ECON UN3211 INTERMEDIATE MICROECONOMICS	PHYS UN3003 MECHANICS
APPH E6102 PLASMA PHYSICS II	ECON UN3213 INTERMEDIATE MACROECONOMICS	PHYS UN3007 ELECTRICITY-MAGNETISM
CBMF W4761 COMPUTATIONAL GENOMICS	ECON UN3265 MONEY AND BANKING	PHYS UN3008 ELECTROMAGNETIC WAVES # OPTICS
CHEM UN3079 PHYSICAL CHEMISTRY I- LECTURES	ECON UN3412 INTRODUCTION TO ECONOMETRICS	PHYS GU4011 PARTICLE ASTROPHYS # COSMOLOGY
CHEM UN3080 PHYSICAL CHEMISTRY II- LECTURES	ECON GU4020 ECONOMIC UNCERTAINTY # INFORMTN	PHYS GU4018 SOLID STATE PHYSICS
COMS W3134 Data Structures in Java	ECON GU4230 ECONOMIC NEW YORK CITY	PHYS GU4019 MATHEMATICAL METHODS OF PHYSICS
COMS W3157 ADVANCED PROGRAMMING	ECON GU4280 CORPORATE FINANCE	PHYS GU4021 QUANTUM MECHANICS I
COMS W3203 DISCRETE MATHEMATICS	ECON GU4415 GAME THEORY	PHYS GU4022 QUANTUM MECHANICS II
COMS W3261 COMPUTER SCIENCE THEORY	ECON GU4710 FINANCE AND THE REAL ECONOMY	PHYS GU4023 THERMAL # STATISTICAL PHYSICS
COMS W4111 INTRODUCTION TO DATABASES	ECON E6616 CONVEX OPTIMIZATION	PHYS GU4040 INTRO TO GENERAL RELATIVITY
COMS W4160 COMPUTER GRAPHICS	EESC UN3400 COMPUTATIONAL SCIENCE	PHYS GR6047 QUANTUM FIELD THEORY I
COMS W4162 Advanced Computer Graphics	EESC GU4008 Introduction to Atmospheric Science	PHYS GR6080 SCIENTIFIC COMPUTING
COMS W4203 Graph Theory	EESC GU4090 INTRO TO GEOCHRONOLGY	POLS GU4700 MATH # STATS FOR POLI SCI
COMS W4261 INTRO TO CRYPTOGRAPHY	EESC GU4924 INTRO TO ATMOSPHERIC CHEMISTRY	STAT UN3106 APPLIED MACHINE LEARNING
COMS W4460 PRIN-INNOVATN/ ENTREPRENEURSHIP	IEOR E3106 STOCHASTIC SYSTEMS AND APPLICATIONS	STAT GU4001 INTRODUCTION TO PROBABILITY AND STATISTICS
COMS W4701 ARTIFICIAL INTELLIGENCE	IEOR E3658 PROBABILITY ENGINEERS	STAT GU4203 PROBABILITY THEORY
COMS W4705 NATURAL LANGUAGE PROCESSING	IEOR E4700 INTRO TO FINANCIAL ENGINEERING	STAT GU4204 STATISTICAL INFERENCE
COMS W4762 Machine Learning for Functional Genomics	IEOR E6613 Optimization I	STAT GU4205 LINEAR REGRESSION MODELS
COMS W4771 MACHINE LEARNING	MSAE E3010 FOUNDATIONS OF MATERIALS SCIENCE	STAT GU4206 STAT COMP # INTRO DATA SCIENCE
COMS W4773 Machine Learning Theory	MSAE E3111 THERMO/ KINETIC THRY/STAT MECH	STAT GU4207 ELEMENTARY STOCHASTIC PROCESS
CSEE W3827 FUNDAMENTALS OF COMPUTER SYSTS	PHIL UN3411 SYMBOLIC LOGIC	
CSOR W4231 ANALYSIS OF ALGORITHMS I	PHIL GU4424 MODAL LOGIC	

CSOR W4246 ALGORITHMS FOR DATA SCIENCE	PHIL GU4431 INTRODUCTION TO SET THEORY
CSPH G4801 Mathematical Logic I	PHIL GU4561 PROBABILITY # DECISION THEORY
CSPH G4802 Math Logic II: Incompleteness	PHIL GU4810 LATTICES AND BOOLEAN ALGEBRA

## Major in Applied Mathematics

The major requires 37-41 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 <sup>1</sup>

OR

MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1205	and ACCELERATED MULTIVARIABLE CALC
- MATH UN2010	and LINEAR ALGEBRA <sup>1</sup>

OR

MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1207	and HONORS MATHEMATICS A
- MATH UN1208	and HONORS MATHEMATICS B

Select one of the following three courses. The selected course may not count as an elective.

MATH UN2500	ANALYSIS AND OPTIMIZATION
MATH GU4032	FOURIER ANALYSIS
MATH GU4061	INTRO MODERN ANALYSIS I

APMA E4901	SEM-PROBLEMS IN APPLIED MATH (junior year)
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APMA E4903	SEM-PROBLEMS IN APPLIED MATH (senior year)
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18 points in electives, with at least 9 points from the following courses. A maximum of 9 points may be selected from courses outside this list, with prior written approval from the Director of Undergraduate Studies.

MATH UN2500	ANALYSIS AND OPTIMIZATION
MATH UN2030	ORDINARY DIFFERENTIAL EQUATIONS
MATH UN3007	COMPLEX VARIABLES
or MATH GU4065	HONORS COMPLEX VARIABLES
or APMA E4204	FUNCTNS OF A COMPLEX VARIABLE
MATH UN3028	PARTIAL DIFFERENTIAL EQUATIONS
or APMA E4200	PARTIAL DIFFERENTIAL EQUATIONS
or APMA E6301	ANALYTIC METHODS FOR PDE'S
MATH GU4032	FOURIER ANALYSIS
APMA E4300	COMPUT MATH:INTRO-NUMERCL METH
APMA E4101	APPL MATH III:DYNAMICAL SYSTMS
APMA E4150	APPLIED FUNCTIONAL ANALYSIS
APMA E4400	INTRO TO BIOPHYSICAL MODELING

<sup>1</sup> UN2015 (Linear Algebra and Probability) does NOT replace UN2010 (Linear Algebra) as prerequisite requirements of math courses.

Students will not receive full credit for both courses UN2010 and UN2015.

## 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.

### Computer Science

COMS W1004	Introduction to Computer Science and Programming in Java
or COMS W1007	Honors Introduction to Computer Science
COMS W3134	Data Structures in Java
or COMS W3137	HONORS DATA STRUCTURES # ALGOL
COMS W3157	ADVANCED PROGRAMMING
COMS W3203	DISCRETE MATHEMATICS
COMS W3261	COMPUTER SCIENCE THEORY
CSEE W3827	FUNDAMENTALS OF COMPUTER SYSTS

### Mathematics

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 <sup>1</sup>

OR

MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1205	and ACCELERATED MULTIVARIABLE CALC
- MATH UN2010	and LINEAR ALGEBRA <sup>1</sup>

OR

MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1207	and HONORS MATHEMATICS A
- MATH UN1208	and HONORS MATHEMATICS B

MATH UN3951	UNDERGRADUATE SEMINARS I
or MATH UN3952	UNDERGRADUATE SEMINARS II

MATH GU4041	INTRO MODERN ALGEBRA I
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### 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	INTRO MODERN ANALYSIS I

<sup>1</sup> UN2015 (Linear Algebra and Probability) does NOT replace UN2010 (Linear Algebra) as prerequisite requirements of math courses. Students will not receive full credit for both courses UN2010 and UN2015.

## Major in Economics-Mathematics

For a description of the joint major in economics-mathematics, see the *Economics* section of this bulletin.

## 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	and CALCULUS II
- MATH UN1201	and CALCULUS III
- MATH UN2010	and LINEAR ALGEBRA
- MATH UN2500	and ANALYSIS AND OPTIMIZATION <sup>1</sup>

OR

MATH UN1101	CALCULUS I
- MATH UN1102	and CALCULUS II
- MATH UN1205	and ACCELERATED MULTIVARIABLE CALC
- MATH UN2010	and LINEAR ALGEBRA
- MATH UN2500	and ANALYSIS AND OPTIMIZATION <sup>1</sup>

OR

MATH UN1207	HONORS MATHEMATICS A
- MATH UN1208	and HONORS MATHEMATICS B
- MATH UN2500	and ANALYSIS AND OPTIMIZATION (with approval from the adviser)

### Statistics

#### Introductory Course

STAT UN1201	CALC-BASED INTRO TO STATISTICS
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#### 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 PROCESS
STAT GU4262	Stochastic Processes for Finance
STAT GU4264	STOCHASTIC PROCESSES-APPLICTNS I
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	INTRO TO COMP FOR ENG/APP SCI
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.

<sup>1</sup> UN2015 (Linear Algebra and Probability) does NOT replace UN2010 (Linear Algebra) as prerequisite requirements of math courses. Students will not receive full credit for both courses UN2010 and UN2015.

Students interested in modeling applications are recommended to take MATH UN2030 ORDINARY DIFFERENTIAL EQUATIONS and MATH UN3028 PARTIAL DIFFERENTIAL EQUATIONS.

Students interested in finance are recommended to take MATH GR5010 INTRO TO THE MATH 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 INTRO MODERN ANALYSIS I and MATH GU4062 INTRO 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 .

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-ANLYTC GEOMTRY. 3.00 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. 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

Fall 2023: MATH UN1003					
Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1003	001/00080	M W 6:10pm - 7:25pm 323 Milbank Hall	Lindsay Piechnik	3.00	42/56
Spring 2024: MATH UN1003					
Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1003	001/12296	M W 11:40am - 12:55pm 407 Mathematics Building	Taeseok Lee	3.00	14/30
MATH 1003	002/12298	T Th 6:10pm - 7:25pm 407 Mathematics Building	Baiqing Zhu	3.00	19/30

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 <sup>1</sup>
OR	
MATH UN1205 - MATH UN2010	ACCELERATED MULTIVARIABLE CALC and LINEAR ALGEBRA <sup>1</sup>
OR	
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. A maximum of 3 credits may be taken from courses outside the department. <sup>2</sup>

<sup>1</sup> UN2015 (Linear Algebra and Probability) does NOT replace UN2010 (Linear Algebra) as prerequisite requirements of math courses. Students will not receive full credit for both courses UN2010 and UN2015.

<sup>2</sup> For mathematics courses taken in other departments, consult with the director of undergraduate studies.

**MATH UN1101 CALCULUS I. 3.00 points.**

Prerequisites: (see Courses for First-Year Students). Functions, limits, derivatives, introduction to integrals, or an understanding of pre-calculus will be assumed. (SC)

**Fall 2023: MATH UN1101**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1101	001/10629	M W 10:10am - 11:25am 614 Schermerhorn Hall	Mrudul Thatte	3.00	74/100
MATH 1101	002/10630	M W 11:40am - 12:55pm 207 Mathematics Building	Nathan Chen	3.00	86/100
MATH 1101	003/10631	M W 1:10pm - 2:25pm 207 Mathematics Building	Nathan Chen	3.00	88/100
MATH 1101	004/10632	M W 2:40pm - 3:55pm 312 Mathematics Building	Yin Li	3.00	41/100
MATH 1101	005/10633	M W 4:10pm - 5:25pm 207 Mathematics Building	Qiao He	3.00	79/100
MATH 1101	006/10634	M W 6:10pm - 7:25pm 407 Mathematics Building	Kevin Chang	3.00	28/30
MATH 1101	007/10635	T Th 10:10am - 11:25am 207 Mathematics Building	Qiao He	3.00	77/100
MATH 1101	008/10636	T Th 11:40am - 12:55pm 207 Mathematics Building	James Hotchkiss	3.00	90/100
MATH 1101	009/10637	T Th 1:10pm - 2:25pm 142 Uris Hall	James Hotchkiss	3.00	89/100
MATH 1101	010/10638	T Th 4:10pm - 5:25pm 407 Mathematics Building	Chaim Avram Zeff	3.00	29/30
MATH 1101	011/10639	T Th 6:10pm - 7:25pm 407 Mathematics Building	Samuel DeHority	3.00	27/30

**Spring 2024: MATH UN1101**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1101	001/00226	M W 6:10pm - 7:25pm Room TBA	Lindsay Piechnik	3.00	100/100
MATH 1101	002/12300	T Th 10:10am - 11:25am 312 Mathematics Building	Mrudul Thatte	3.00	68/100
MATH 1101	003/12301	T Th 2:40pm - 3:55pm 703 Hamilton Hall	Alex Xu	3.00	30/30
MATH 1101	004/12302	T Th 6:10pm - 7:25pm 312 Mathematics Building	Amal Mattoo	3.00	30/30
MATH 1101	005/12303	M W 2:40pm - 3:55pm 203 Mathematics Building	Mrudul Thatte	3.00	55/100
MATH 1101	006/12304	M W 4:10pm - 5:25pm 203 Mathematics Building	Jorge Pineiro Barcelo	3.00	43/100

**MATH UN1102 CALCULUS II. 3.00 points.**

Prerequisites: MATH UN1101 or the equivalent.

Prerequisites: MATH UN1101 or the equivalent. Methods of integration, applications of the integral, Taylors theorem, infinite series. (SC)

**Fall 2023: MATH UN1102**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1102	001/10640	M W 1:10pm - 2:25pm 203 Mathematics Building	Yoonjoo Kim	3.00	73/100
MATH 1102	002/10641	M W 2:40pm - 3:55pm 203 Mathematics Building	Yoonjoo Kim	3.00	61/100
MATH 1102	003/10642	M W 4:10pm - 5:25pm 417 Mathematics Building	Lucy Yang	3.00	37/64
MATH 1102	004/10643	T Th 10:10am - 11:25am 407 Mathematics Building	Nicolas Vilches Reyes	3.00	28/30
MATH 1102	005/10644	Th 2:40pm - 3:55pm 407 Mathematics Building	Caleb Ji	3.00	18/30
MATH 1102	006/10645	T Th 6:10pm - 7:25pm 417 Mathematics Building	Elliott Stein	3.00	43/64

**Spring 2024: MATH UN1102**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1102	001/00227	T Th 2:40pm - 3:55pm LI103 Diana Center	Lindsay Piechnik	3.00	60/60
MATH 1102	002/12305	T Th 10:10am - 11:25am 203 Mathematics Building	Lucy Yang	3.00	53/100
MATH 1102	003/12306	T Th 1:10pm - 2:25pm 417 Mathematics Building	Tomasz Owskiak	3.00	64/64
MATH 1102	004/12307	T Th 6:10pm - 7:25pm 520 Mathematics Building	Fan Zhou	3.00	16/30
MATH 1102	005/12308	M W 11:40am - 12:55pm 520 Mathematics Building	Davis Lazowski	3.00	30/30
MATH 1102	006/12309	M W 2:40pm - 3:55pm 312 Mathematics Building	Andres Fernandez Herrero	3.00	23/100
MATH 1102	007/12310	M W 4:10pm - 5:25pm 312 Mathematics Building	Andres Fernandez Herrero	3.00	8/100

**MATH UN1201 CALCULUS III. 3.00 points.**

Prerequisites: MATH UN1101 or the equivalent

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

**Fall 2023: MATH UN1201**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1201	001/00082	T Th 10:10am - 11:25am 328 Milbank Hall	Alisa Knizel	3.00	50/56
MATH 1201	002/10646	M W 8:40am - 9:55am 203 Mathematics Building	Gyujin Oh	3.00	96/100
MATH 1201	003/10647	M W 10:10am - 11:25am 203 Mathematics Building	Gyujin Oh	3.00	108/110
MATH 1201	004/10648	W 2:40pm - 3:55pm 142 Uris Hall	Konstantin Aleshkin	3.00	89/100
MATH 1201	005/10649	T Th 11:40am - 12:55pm 203 Mathematics Building	Shaoyun Bai	3.00	79/100
MATH 1201	006/10650	T Th 1:10pm - 2:25pm 203 Mathematics Building	Shaoyun Bai	3.00	86/100
MATH 1201	007/10651	T Th 6:10pm - 7:25pm 312 Mathematics Building	Luis Fernandez	3.00	46/100

**Spring 2024: MATH UN1201**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1201	001/00228	M W 10:10am - 11:25am Room TBA	Cristian Iovanov	3.00	88/100
MATH 1201	002/00229	M W 11:40am - 12:55pm 323 Milbank Hall	Cristian Iovanov	3.00	60/60
MATH 1201	003/12317	M W 1:10pm - 2:25pm 207 Mathematics Building	Ivan Horozov	3.00	100/100
MATH 1201	004/12318	T Th 11:40am - 12:55pm 312 Mathematics Building	Shaoyun Bai	3.00	40/100
MATH 1201	005/12320	T Th 2:40pm - 3:55pm 207 Mathematics Building	Jeanne Boursier	3.00	100/100
MATH 1201	006/12322	T Th 4:10pm - 5:25pm 207 Mathematics Building	Jeanne Boursier	3.00	100/100

**MATH UN1202 CALCULUS IV. 3.00 points.**

Prerequisites: MATH UN1102 and MATH UN1201 or the equivalent

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)

**Fall 2023: MATH UN1202**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1202	001/00083	M W 10:10am - 11:25am LI103 Diana Center	Daniela De Silva	3.00	45/60
MATH 1202	002/10652	M W 6:10pm - 7:25pm 312 Mathematics Building	Mikhail Smirnov	3.00	25/100

**Spring 2024: MATH UN1202**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1202	001/12325	M W 4:10pm - 5:25pm 417 Mathematics Building	Qiao He	3.00	52/64
MATH 1202	002/12327	T Th 2:40pm - 3:55pm 417 Mathematics Building	Qiao He	3.00	54/64

**MATH UN1205 ACCELERATED MULTIVARIABLE CALC. 4.00 points.**

Prerequisites: (MATH UN1101 and MATH UN1102)

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

**Fall 2023: MATH UN1205**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1205	001/10653	M W 1:10pm - 2:25pm 417 Mathematics Building	Mu-Tao Wang	4.00	51/64

**Spring 2024: MATH UN1205**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1205	001/12328	T Th 11:40am - 12:55pm 417 Mathematics Building	Sam Collingbourne	4.00	33/64

**MATH UN1207 HONORS MATHEMATICS A. 4.00 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 2023: MATH UN1207**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1207	001/10654	T Th 1:10pm - 2:25pm 603 Hamilton Hall	George Dragomir	4.00	40/54



**MATH UN1208 HONORS MATHEMATICS B. 4.00 points.**

Prerequisites: (see Courses for First-Year Students).

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 2024: MATH UN1208**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 1208	001/12329	T Th 1:10pm - 2:25pm 326 Uris Hall	George Dragomir	4.00	29/50

**MATH UN2000 INTRO TO HIGHER MATHEMATICS. 3.00 points.**

Introduction to understanding and writing mathematical proofs.

Emphasis on precise thinking and the presentation of mathematical results, both in oral and in written form. Intended for students who are considering majoring in mathematics but wish additional training. CC/ GS: Partial Fulfillment of Science Requirement. BC: Fulfillment of General Education Requirement: Quantitative and Deductive Reasoning (QUA)

**Fall 2023: MATH UN2000**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2000	001/00084	M W 10:10am - 11:25am LI104 Diana Center	Dusa McDuff	3.00	28/55

**Spring 2024: MATH UN2000**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2000	001/12330	T Th 1:10pm - 2:25pm 520 Mathematics Building	Giulia Sacca	3.00	28/44

**MATH UN2005 INTRODUCTION TO MATHEMATICS PROOFS. 0.00 points.**

This is a seminar course that covers the basics of mathematical proofs and in particular the epsilon-delta argument in single variable calculus.

Students who have little experience with mathematical proofs are strongly encouraged to take this course concurrently with Honors Math, Intro to Modern Algebra, or Intro to Modern Analysis

**Fall 2023: MATH UN2005**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2005	001/10961	F 11:00am - 1:00pm 417 Mathematics Building	Mu-Tao Wang	0.00	47/64

**Spring 2024: MATH UN2005**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2005	001/12333	F 11:00am - 1:00pm 417 Mathematics Building	Mu-Tao Wang	0.00	24/64

**MATH BC2006 COMBINATORICS. 3.00 points.**

**Spring 2024: MATH BC2006**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2006	001/00254	T Th 10:10am - 11:25am Room TBA	Alisa Knizel	3.00	56/56

**MATH UN2010 LINEAR ALGEBRA. 3.00 points.**

Matrices, vector spaces, linear transformations, eigenvalues and eigenvectors, canonical forms, applications. (SC)

**Fall 2023: MATH UN2010**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2010	001/00085	M W 10:10am - 11:25am 405 Milbank Hall	Cristian Iovanov	3.00	66/90
MATH 2010	002/00086	M W 11:40am - 12:55pm 202 Altschul Hall	Cristian Iovanov	3.00	77/110
MATH 2010	003/10962	M W 2:40pm - 3:55pm 207 Mathematics Building	Siddhi Krishna	3.00	95/110
MATH 2010	004/10963	T Th 8:40am - 9:55am 312 Mathematics Building	Andrew Blumberg	3.00	38/110
MATH 2010	005/10964	T Th 4:10pm - 5:25pm 203 Mathematics Building	Marco Castronovo	3.00	85/110

**Spring 2024: MATH UN2010**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2010	001/12334	M W 10:10am - 11:25am 312 Mathematics Building	Amadou Bah	3.00	110/100
MATH 2010	002/12335	M W 11:40am - 12:55pm 312 Mathematics Building	Amadou Bah	3.00	111/100
MATH 2010	003/12336	T Th 11:40am - 12:55pm 203 Mathematics Building	Rostislav Akhmechet	3.00	100/100
MATH 2010	004/12337	T Th 1:10pm - 2:25pm 203 Mathematics Building	Rostislav Akhmechet	3.00	100/100
MATH 2010	005/12339	T Th 6:10pm - 7:25pm 417 Mathematics Building	Elliott Stein	3.00	64/64

**MATH UN2015 Linear Algebra and Probability. 3.00 points.**

Linear algebra with a focus on probability and statistics. The course covers the standard linear algebra topics: systems of linear equations, matrices, determinants, vector spaces, bases, dimension, eigenvalues and eigenvectors, the Spectral Theorem and singular value decompositions. It also teaches applications of linear algebra to probability, statistics and dynamical systems giving a background sufficient for higher level courses in probability and statistics. The topics covered in the probability theory part include conditional probability, discrete and continuous random variables, probability distributions and the limit theorems, as well as Markov chains, curve fitting, regression, and pattern analysis. The course contains applications to life sciences, chemistry, and environmental life sciences. No a prior i background in the life sciences is assumed. This course is best suited for students who wish to focus on applications and practical approaches to problem solving. It is recommended to students majoring in engineering, technology, life sciences, social sciences, and economics. Math majors, joint majors, and math concentrators must take MATH UN2010 Linear Algebra, which focuses on linear algebra concepts and foundations that are needed for upper-level math courses. MATH UN2015 (Linear Algebra and Probability) does NOT replace MATH UN2010 (Linear Algebra) as prerequisite requirements of math courses. Students may not receive full credit for both courses MATH UN2010 and MATH UN2015

**Fall 2023: MATH UN2015**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2015	001/10965	T Th 2:40pm - 3:55pm 312 Mathematics Building	George Dragomir	3.00	90/110

**Spring 2024: MATH UN2015**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2015	001/12340	M W 1:10pm - 2:25pm 312 Mathematics Building	Chen-Chih Lai	3.00	100/100

**MATH UN2030 ORDINARY DIFFERENTIAL EQUATIONS. 3.00 points.**

Prerequisites: MATH UN1102 and MATH UN1201 or the equivalent.  
Prerequisites: MATH UN1102 and MATH UN1201 or the equivalent.  
Special differential equations of order one. Linear differential equations with constant and variable coefficients. Systems of such equations. Transform and series solution techniques. Emphasis on applications

**Fall 2023: MATH UN2030**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2030	001/10966	M W 1:10pm - 2:25pm 312 Mathematics Building	Elena Giorgi	3.00	69/100
MATH 2030	002/10967	M W 4:10pm - 5:25pm 312 Mathematics Building	Konstantin Aleshkin	3.00	87/100
MATH 2030	003/10968	T Th 6:10pm - 7:25pm 142 Uris Hall	Jeanne Boursier	3.00	13/100

**Spring 2024: MATH UN2030**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2030	001/12341	M W 10:10am - 11:25am 203 Mathematics Building	Ovidiu Savin	3.00	99/100
MATH 2030	002/12346	T Th 11:40am - 12:55pm 142 Uris Hall	Yin Li	3.00	100/100

**MATH UN2500 ANALYSIS AND OPTIMIZATION. 3.00 points.**

Prerequisites: MATH UN1102 and MATH UN1201 or the equivalent and MATH UN2010.

Prerequisites: MATH UN1102 and MATH UN1201 or the equivalent and MATH UN2010. Mathematical methods for economics. Quadratic forms, Hessian, implicit functions. Convex sets, convex functions. Optimization, constrained optimization, Kuhn-Tucker conditions. Elements of the calculus of variations and optimal control. (SC)

**Fall 2023: MATH UN2500**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2500	001/10969	T Th 8:40am - 9:55am 203 Mathematics Building	Xi Shen	3.00	31/100
MATH 2500	002/10970	T Th 10:10am - 11:25am 203 Mathematics Building	Xi Shen	3.00	72/100

**Spring 2024: MATH UN2500**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 2500	001/12347	T Th 11:40am - 12:55pm 207 Mathematics Building	Wenjian Liu	3.00	100/100

**MATH UN3007 COMPLEX VARIABLES. 3.00 points.**

Prerequisites: MATH UN1202 An elementary course in functions of a complex variable.

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 2023: MATH UN3007**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3007	001/10971	T Th 11:40am - 12:55pm 520 Mathematics Building	Ovidiu Savin	3.00	38/50

**MATH UN3020 NUMBER THEORY AND CRYPTOGRAPHY. 3.00 points.**

Prerequisites: one year of calculus.

Prerequisites: one year of calculus. Prerequisite: One year of Calculus. Congruences. Primitive roots. Quadratic residues. Contemporary applications

**Spring 2024: MATH UN3020**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3020	001/12358	M W 10:10am - 11:25am 207 Mathematics Building	Yoonjoo Kim	3.00	72/100

**MATH UN3025 MAKING, BREAKING CODES. 3.00 points.**

Prerequisites: (MATH UN1101 and MATH UN1102 and MATH UN1201) and and MATH UN2010.

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

**Fall 2023: MATH UN3025**

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3025	001/10972	T Th 1:10pm - 2:25pm 312 Mathematics Building	Dorian Goldfeld	3.00	83/100

**MATH UN3028 PARTIAL DIFFERENTIAL EQUATIONS. 3.00 points.**

Prerequisites: MATH UN3027 and MATH UN2010 or the equivalent  
 Prerequisites: (MATH UN2010 and MATH UN2030) 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 2024: MATH UN3028

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3028	001/12359	T Th 1:10pm - 2:25pm 312 Mathematics Building	Simon Brendle	3.00	100/100

**MATH UN3050 DISCRETE TIME MODELS IN FINANC. 3.00 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).  
 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 2024: MATH UN3050

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3050	001/12360	M W 6:10pm - 7:25pm 312 Mathematics Building	Mikhail Smirnov	3.00	61/64

**MATH UN3386 DIFFERENTIAL GEOMETRY. 3.00 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.

Fall 2023: MATH UN3386

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3386	001/10973	M W 2:40pm - 3:55pm 520 Mathematics Building	Richard Hamilton, Nathan Schweer	3.00	18/50

**MATH UN3901 SUPERVISED READINGS I. 1.00-3.00 points.**

Prerequisites: The written permission of the faculty member who agrees  
 to act as sponsor (sponsorship limited to full-time instructors on the  
 staff list), as well as the permission of the Director of Undergraduate  
 Studies. The written permission must be deposited with the Director  
 of Undergraduate Studies before registration is completed. Guided  
 reading and study in mathematics. A student who wishes to undertake  
 individual study under this program must present a specific project to a  
 member of the staff and secure his or her willingness to act as sponsor.  
 Written reports and periodic conferences with the instructor. Supervising  
 Readings do NOT count towards major requirements, with the exception  
 of an advanced written approval by the DUS

Fall 2023: MATH UN3901

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3901	001/15172		Peter Voit	1.00-3.00	6/6
MATH 3901	002/18813		Dusa McDuff	1.00-3.00	3/4
MATH 3901	003/20896		Nathan Chen	1.00-3.00	4/5
MATH 3901	004/20897		Aise Johan de Jong	1.00-3.00	1/1
MATH 3901	005/21101		Amadou Bah	1.00-3.00	1/1
MATH 3901	006/21160		Andrew Blumberg	1.00-3.00	1/1
MATH 3901	007/21351		Michael Thaddeus	1.00-3.00	1/1

**MATH UN3902 SUPERVISED READINGS II. 1.00-3.00 points.**

Prerequisites: The written permission of the faculty member who agrees  
 to act as sponsor (sponsorship limited to full-time instructors on the  
 staff list), as well as the permission of the Director of Undergraduate  
 Studies. The written permission must be deposited with the Director  
 of Undergraduate Studies before registration is completed. Guided  
 reading and study in mathematics. A student who wishes to undertake  
 individual study under this program must present a specific project to a  
 member of the staff and secure his or her willingness to act as sponsor.  
 Written reports and periodic conferences with the instructor. Supervising  
 Readings do NOT count towards major requirements, with the exception  
 of an advanced written approval by the DUS

Spring 2024: MATH UN3902

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3902	001/18557		Julien Dubedat	1.00-3.00	1/1

**MATH UN3951 UNDERGRADUATE SEMINARS I. 3.00 points.**

Prerequisites: Two years of calculus, at least one year of additional  
 mathematics courses, and the director of undergraduate studies'  
 permission.

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 2023: MATH UN3951

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3951	001/00757		Lindsay Piechnik	3.00	47/64

**MATH UN3952 UNDERGRADUATE SEMINARS II. 3.00 points.**

Prerequisites: two years of calculus, at least one year of additional mathematics courses, and the director of undergraduate studies' permission.

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 2024: MATH UN3952

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3952	001/00233		Alisa Knizel	3.00	58/80

**MATH UN3994 SENIOR THESIS IN MATHEMATICS I. 4.00 points.**

Majors in Mathematics are offered the opportunity to write an honors senior thesis under the guidance of a faculty member. Interested students should contact a faculty member to determine an appropriate topic, and receive written approval from the faculty advisor and the Director of Undergraduate Studies (faculty sponsorship is limited to full-time instructors on the staff list). Research is conducted primarily during the fall term; the final paper is submitted to the Director of Undergraduate Studies during the subsequent spring term. MATH UN3994 SENIOR THESIS IN MATHEMATICS I must be taken in the fall term, during which period the student conducts primary research on the agreed topic. An optional continuation course MATH UN3995 SENIOR THESIS IN MATHEMATICS II is available during the spring. The second term of this sequence may not be taken without the first. Registration for the spring continuation course has no impact on the timeline or outcome of the final paper. Sections of SENIOR THESIS IN MATHEMATICS I and II do NOT count towards the major requirements, with the exception of an advanced written approval by the DUS

Fall 2023: MATH UN3994

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3994	001/14137		Peter Voit	4.00	1/1
MATH 3994	002/15314		Francesco Lin	4.00	3/3
MATH 3994	003/18563		Gyujin Oh	4.00	1/1
MATH 3994	004/18566		Chiu-Chu Liu	4.00	1/1
MATH 3994	005/18567		Ioannis Karatzas	4.00	1/1
MATH 3994	006/19060		Mu-Tao Wang	4.00	1/1
MATH 3994	007/20733		Qiao He	4.00	1/1
MATH 3994	008/20732		Michael Harris	4.00	1/1
MATH 3994	009/20814		David Bayer	4.00	1/1
MATH 3994	010/20924		Daniela De Silva	4.00	1/1
MATH 3994	011/20970		Eric Urban	4.00	1/1
MATH 3994	012/20971		Andrew Blumberg	4.00	1/1
MATH 3994	013/21100		Xi Shen	4.00	1/1

**MATH UN3995 SENIOR THESIS IN MATHEMATICS II. 2.00 points.**

Majors in Mathematics are offered the opportunity to write an honors senior thesis under the guidance of a faculty member. Interested students should contact a faculty member to determine an appropriate topic, and receive written approval from the faculty advisor and the Director of Undergraduate Studies (faculty sponsorship is limited to full-time instructors on the staff list). Research is conducted primarily during the fall term; the final paper is submitted to the Director of Undergraduate Studies during the subsequent spring term. MATH UN3994 SENIOR THESIS IN MATHEMATICS I must be taken in the fall term, during which period the student conducts primary research on the agreed topic. An optional continuation course MATH UN3995 SENIOR THESIS IN MATHEMATICS II is available during the spring. The second term of this sequence may not be taken without the first. Registration for the spring continuation course has no impact on the timeline or outcome of the final paper. Sections of SENIOR THESIS IN MATHEMATICS I and II do NOT count towards the major requirements, with the exception of an advanced written approval by the DUS

Spring 2024: MATH UN3995

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 3995	001/20703		Gyujin Oh	2.00	0/1

**MATH GU4007 ANALYTIC NUMBER THEORY. 3.00 points.**

Prerequisites: MATH UN3007

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 2024: MATH GU4007

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4007	001/12361	T Th 2:40pm - 3:55pm 307 Mathematics Building	Dorian Goldfeld	3.00	17/19

**MATH GU4032 FOURIER ANALYSIS. 3.00 points.**

Prerequisites: three terms of calculus and linear algebra or four terms of calculus.

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

Fall 2023: MATH GU4032

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4032	001/10974	M W 10:10am - 11:25am 520 Mathematics Building	Simon Brendle	3.00	25/50

**MATH GU4041 INTRO MODERN ALGEBRA I. 3.00 points.**

Prerequisites: MATH UN1102 and MATH UN1202 and MATH UN2010 or the equivalent

Prerequisites: MATH UN1102 and MATH UN1202 and MATH UN2010 or the equivalent. The second term of this course may not be taken without the first. Groups, homomorphisms, normal subgroups, the isomorphism theorems, symmetric groups, group actions, the Sylow theorems, finitely generated abelian groups

Fall 2023: MATH GU4041

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4041	001/10975	T Th 10:10am - 11:25am 312 Mathematics Building	Michael Harris	3.00	75/100

Spring 2024: MATH GU4041

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4041	001/12362	M W 10:10am - 11:25am 417 Mathematics Building	Yujie Xu	3.00	64/64

**MATH GU4042 INTRO MODERN ALGEBRA II. 3.00 points.**

Prerequisites: MATH UN1102 and MATH UN1202 and MATH UN2010 or the equivalent.

Prerequisites: MATH UN1102 and MATH UN1202 and MATH UN2010 or the equivalent. The second term of this course may not be taken without the first. Rings, homomorphisms, ideals, integral and Euclidean domains, the division algorithm, principal ideal and unique factorization domains, fields, algebraic and transcendental extensions, splitting fields, finite fields, Galois theory

Fall 2023: MATH GU4042

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4042	001/10976	T Th 10:10am - 11:25am 520 Mathematics Building	Amadou Bah	3.00	12/50

Spring 2024: MATH GU4042

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4042	001/12363	M W 2:40pm - 3:55pm 417 Mathematics Building	Konstantin Aleshkin	3.00	48/64

**MATH GU4043 ALGEBRAIC NUMBER THEORY. 3.00 points.**

Prerequisites: MATH GU4041 and MATH GU4042 or the equivalent

Prerequisites: MATH GU4041 and MATH GU4042 or the equivalent Algebraic number fields, unique factorization of 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

Spring 2024: MATH GU4043

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4043	001/12364	T Th 4:10pm - 5:25pm 307 Mathematics Building	Gyujin Oh	3.00	16/20

**MATH GU4044 REPRESENTATNS OF FINITE GROUPS. 3.00 points.**

Prerequisites: MATH UN2010 and MATH GU4041 or the equivalent.

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 2023: MATH GU4044

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4044	001/10977	T Th 1:10pm - 2:25pm 307 Mathematics Building	Aise Johan de Jong	3.00	5/19

**MATH GU4045 ALGEBRAIC CURVES. 3.00 points.**

Prerequisites: (MATH GU4041 and MATH GU4042) and MATH UN3007

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 2024: MATH GU4045

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4045	001/12366	M W 2:40pm - 3:55pm 307 Mathematics Building	Nathan Chen	3.00	11/20

**MATH GU4051 TOPOLOGY. 3.00 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.

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. Metric spaces, continuity, compactness, quotient spaces. The fundamental group of topological space. Examples from knot theory and surfaces. Covering spaces

Fall 2023: MATH GU4051

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4051	001/10978	M W 4:10pm - 5:25pm 520 Mathematics Building	Michael Thaddeus	3.00	41/50

**MATH GU4052 INTRODUCTION TO KNOT THEORY. 3.00 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.

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 Reidemeisters 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

Fall 2023: MATH GU4052

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4052	001/10979	M W 4:10pm - 5:25pm 307 Mathematics Building	Rostislav Akhmechet	3.00	5/19



**MATH GU4053 INTRO TO ALGEBRAIC TOPOLOGY. 3.00 points.**

Prerequisites: MATH UN2010 and MATH GU4041 and MATH GU4051

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 2024: MATH GU4053

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4053	001/12368	T Th 11:40am - 12:55pm 407 Mathematics Building	Lucy Yang	3.00	30/30

**MATH GU4061 INTRO MODERN ANALYSIS I. 3.00 points.**

Prerequisites: MATH UN1202 or the equivalent, and MATH UN2010. The second term of this course may not be taken without the first.

Prerequisites: MATH UN1202 or the equivalent, and MATH UN2010.

The second term of this course may not be taken without the first. Real numbers, metric spaces, elements of general topology, sequences and series, continuity, differentiation, integration, uniform convergence, Ascoli-Arzelà theorem, Stone-Weierstrass theorem

Fall 2023: MATH GU4061

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4061	001/10980	T Th 11:40am - 12:55pm 417 Mathematics Building	Sam Collingbourne	3.00	43/64
MATH 4061	002/10981	T Th 1:10pm - 2:25pm 417 Mathematics Building	Sam Collingbourne	3.00	40/64

Spring 2024: MATH GU4061

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4061	001/12541	M W 1:10pm - 2:25pm 203 Mathematics Building	Ivan Corwin	3.00	110/110

**MATH GU4062 INTRO MODERN ANALYSIS II. 3.00 points.**

Prerequisites: MATH UN1202 or the equivalent, and MATH UN2010. The second term of this course may not be taken without the first.

Prerequisites: MATH UN1202 or the equivalent, and MATH UN2010.

The second term of this course may not be taken without the first. Power series, analytic functions, Implicit function theorem, Fubini theorem, change of variables formula, Lebesgue measure and integration, function spaces

Fall 2023: MATH GU4062

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4062	001/10982	M W 6:10pm - 7:25pm 520 Mathematics Building	Milind Hegde	3.00	18/50

Spring 2024: MATH GU4062

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4062	001/12540	T Th 4:10pm - 5:25pm 417 Mathematics Building	Nikolaos Apostolakis	3.00	39/50

**MATH GU4065 HONORS COMPLEX VARIABLES. 3.00 points.**

Prerequisites: (MATH UN1207 and MATH UN1208) or MATH GU4061

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 Riemann mapping theorem, Riemann surfaces, Nevanlinna theory

Fall 2023: MATH GU4065

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4065	001/10983	T Th 11:40am - 12:55pm 407 Mathematics Building	Eric Urban	3.00	7/35

**MATH GU4081 INTRO-DIFFERENTIABLE MANIFOLDS. 3.00 points.**

Prerequisites: (MATH GU4051 or MATH GU4061) and MATH UN2010

Prerequisites: (MATH GU4051 or MATH GU4061) and MATH UN2010

Concept of a differentiable manifold. Tangent spaces and vector fields. The inverse function theorem. Transversality and Sard's theorem.

Intersection theory. Orientations. Poincaré-Hopf theorem. Differential

forms and Stokes theorem

Spring 2024: MATH GU4081

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4081	001/00234	M W 10:10am - 11:25am LI103 Diana Center	Dusa McDuff	3.00	23/40

**MATH GU4155 PROBABILITY THEORY. 3.00 points.**

Prerequisites: MATH GU4061 or MATH UN3007

Prerequisites: MATH GU4061 or MATH UN3007 A rigorous introduction to the concepts and methods of mathematical probability starting with basic notions and making use of combinatorial and analytic techniques. Generating functions. Convergence in probability and in distribution.

Discrete probability spaces, recurrence and transience of random walks.

Infinite models, proof of the law of large numbers and the central limit theorem. Markov chains

Spring 2024: MATH GU4155

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4155	001/12373	T Th 2:40pm - 3:55pm 520 Mathematics Building	Ioannis Karatzas	3.00	49/49

**MATH GU4156 ADVANCED PROBABILITY THEORY. 3.00 points.**

This course will cover advance topics in probability, including: the theory of martingales in discrete and in continuous time; Brownian motion and its properties, stochastic integration, ordinary and partial stochastic differential equations; Applications to optimal filtering, stopping, control, and finance; Continuous-time Markov chains, systems of interacting particles, relative entropy dissipation, notions of information theory; Electrical networks, random walks on graphs and groups, percolation

Fall 2023: MATH GU4156

Course Number	Section/Call Number	Times/Location	Instructor	Points	Enrollment
MATH 4156	001/10984	T Th 2:40pm - 3:55pm 417 Mathematics Building	Ioannis Karatzas	3.00	18/50

**MATH GU4391 INTRO TO QUANTUM MECHANICS. 3.00 points.**

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 to be accessible to students with no previous formal training in quantum theory. The role of symmetry, groups and representations will be stressed



**MATH GU4392 INTRO TO QUANTUM MECHANICS II. 3.00 points.**

Continuation of 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 to be accessible to students with no previous formal training in quantum theory. The role of symmetry, groups and representations will be stressed.