Mathematics and Statistics

Graduate Faculty

• *Professors:* Andrew Acker, Dharam V. Chopra, Alan R. Elcrat, Buma L. Fridman (chairperson), John J. Hutchinson, Victor Isakov, Kirk E. Lancaster, Kenneth G. Miller (graduate coordinator), Hari Mukerjee, Phillip E. Parker, Ziqi Sun

• *Associate Professors:* Stephen W. Brady, Thomas DeLillo, Lop-Hing Ho, Xiaomi Hu, Zhiren Jin, Daowei Ma, Vassilis Papanicolaou

• *Assistant Professor:* Chungsheng Ma

The Department of Mathematics and Statistics offers courses of study leading to the Master of Science (MS) degree in mathematics and the Doctor of Philosophy (PhD) degree in applied mathematics.

Mathematics (MATH)

Master of Science

Admission Requirements

Students will be admitted to full graduate standing if they have the equivalent of an undergraduate degree in mathematics, have a grade point average of at least 3.000 in mathematics courses, and meet Graduate School admission requirements.

Degree Requirements

To complete the MS degree, students must earn 33 semester hours of graduate credit*, with a minimum of 24 semester hours in courses in mathematics or statistics offered by the department (exclusive of thesis) numbered 700 or above. The 33 hours must include the completion of three two-semester sequences in mathematics and/or statistics numbered 700 or above.

Students who plan to enter the PhD program in applied mathematics should include Real Analysis I and II (MATH 743 and 843) and Numerical Linear Algebra (MATH 751) in their MS program of study.

Generally not more than 6 hours of approved course work may be transferred from another university. Students may take either a thesis or a nonthesis option. Students electing to write a thesis should enroll in MATH 885 for up to 6 hours credit. A student's program must be approved by the department. A comprehensive examination is required of all degree candidates.

*Complex and Vector Analysis for Engineers (758) and mathematics or statistics courses numbered below 600 do not count toward the 33 hours needed for the MS in mathematics.

Doctor of Philosophy

The primary emphases in the doctoral program in applied mathematics are partial differential equations, probability and statistics, and computational mathematics.

Admission Requirements

Admission to the doctoral program will be through the Admissions and Exceptions Committee of the department. Students may enter the doctoral program in mathematics and statistics if they have the prerequisites for the initial required courses, have taken the advanced GRE, and have a 3.000 overall grade point average and a 3.250 grade point average in mathematics and statistics.

Students may satisfy the prerequisites for the initial requirements if they have taken 3 hours of course work in each of the following: advanced calculus, modern algebra, linear algebra, and numerical methods.

Degree Requirements

To complete the PhD program in applied mathematics, the student must satisfy the course, language, and residency requirements given below; pass the qualifying and preliminary examinations; and write a dissertation containing original research in applied mathematics.

Course Requirements: A total of at least 84 hours of graduate credit is required. Partial Differential Equations for Engineers (MATH 757) and Complex and Vector Analysis for Engineers (MATH 758) and mathematics or statistics courses numbered below 700 may not be included. At least 36 hours must be in mathematics and statistics courses numbered above 800 (exclusive of PhD Dissertation [MATH 985]). Courses used toward a master's degree may be included. A maximum of 36 hours may be transferred from another university at the discretion of the student's committee.

Real Analysis I and II (MATH 743 and 843) and Numerical Linear Algebra (MATH 751) are required of all students. In addition a student must complete one of the following two sets of requirements:

A) Complex Analysis I and II (MATH 745 and 845), Partial Differential Equations I and II (MATH 755 and 855), Functional Analysis I and II (MATH 941 and 942), and Numerical Analysis of Partial Differential Equations (MATH 852).

B) Theory of Statistics I and II (STAT 771 and 772), Theory of Probability I and II (STAT 861 and 862), Theory of Statistical Inference I and II (STAT 870 and 871), and Theory of Linear Models I and II (STAT 872 and 873).

Language Requirements: The student must demonstrate proficiency either in two foreign languages or in one foreign language and one high level computer language. The foreign languages are Chinese, French, German, and Russian. The language proficiency will be demonstrated by passing an examination that consists of the translation, with the use of a dictionary, of one or more passages of mathematics text from the foreign language into English.

Residency Requirement: The student must complete at least one academic year in residence as a full-time student at WSU.

Qualifying Exam: The qualifying exam is a written exam administered near the middle of both the fall and spring semesters. The exam is a six-hour exam given on two different days within a one week period. The topics covered by the exam are real analysis, numerical analysis, advanced calculus, and linear algebra. The exam should be taken at the first opportunity after completing Real Analysis I and II (MATH 743 and 843) and Numerical Linear Algebra (MATH 751).

A student who does not pass on the first attempt may be permitted to take the exam a second time. A person who retakes the exam must retake the entire exam. The exam may be retaken only once.

PhD Committee: Upon the student passing the qualifying exam, the graduate coordinator, in consultation with the student, recommends to the departmental PhD Advisory Committee a PhD committee for the student. The student's PhD committee consists of the student's dissertation advisor as chair and four other members. At least one, but no more than two, of the committee members shall be from departments outside the Department of Mathematics and Statistics. Within one semester after passing the qualifying exam the student should submit a Plan of Study to the committee for approval. This committee serves as examining committee for both the preliminary and final exams.

Preliminary Exam: The preliminary exam covers specific topics relevant to the student's research area as determined by his or her PhD committee. The student should meet as soon as possible with the committee to set the topics to be covered. For full-time students, the exam should normally be taken about one year after passing the qualifying exam. Before the preliminary exam is taken, one of the two language requirements must be satisfied. A student who fails the preliminary exam may be permitted to retake the exam if the committee so determines.

Dissertation and Final Exam: Upon passing the preliminary exam, the student becomes a candidate for the PhD degree. Soon thereafter the student must submit a written dissertation proposal to his or her committee for approval. While working on the dissertation the student should enroll for a total of at least 18 hours of PhD Dissertation. The student must be enrolled at the University during each semester after admission to candidacy until completion of the dissertation. After the dissertation is completed, the student must present and defend it before the committee. This defense constitutes the final exam. The dissertation defense is open to the public.

Courses for Graduate/Undergraduate Credit
Credit in courses numbered below 600 is not applicable toward the MS in mathematics.

MATH 501. Elementary Mathematics (5). A study of topics necessary to an understanding of the elementary school curriculum, such as set theory, real numbers, and geometry. Not for major or minor credit. Prerequisites: elementary education major and MATH 111 or equivalent with C or better or departmental consent.

MATH 511. Linear Algebra (3). An elementary study of linear algebra, including an examination of linear transformations and matrices over finite dimensional spaces. Prerequisite: MATH 243 with C or better.

MATH 513. Fundamental Concepts of Algebra (3). Defines group, ring, and field and studies their properties. Prerequisites: MATH 415 and 511 with C or better or departmental consent.

MATH 530. Applied Combinatorics (3). Basic counting principles, occupancy problems, generating functions, recurrence relations, principles of inclusion and exclusion, the pigeonhole principle, Fibonacci sequences, and elements of graph theory. Prerequisite: MATH 344 with C or better.

MATH 531. Introduction to the History of Mathematics (3). General education issues and perspectives course. Studies the development of mathematics from antiquity to modern times. Solves problems using the methods of the historical period in which they arose. Requires mathematical skills. Prerequisites: MATH 511 and two additional courses at the 500 level or above, with C or better in each.

MATH 545. Integration Techniques and Applications (3). Studies the basic integration techniques used in applied mathematics. Includes the standard vector calculus treatment of line and surface integrals, Green's Theorem, Stokes' Theorem, and the Divergence Theorem. Also includes the study of improper integrals with application to special functions. Prerequisite: MATH 344 with C or better.

MATH 547. Advanced Calculus I (3). Covers the calculus of Euclidean space including the standard results concerning functions, sequences, and limits. Prerequisites: MATH 344 and 415 with C or better in each.

MATH 551. Numerical Methods (3). Approximating roots of equations, interpolation and approximation, numerical differentiation and integration, and the numerical solution of first order ordinary differential equations. Some computer use. Prerequisites: MATH 344 and 451 with C or better or departmental consent.

MATH 553. Mathematical Models (3). Covers case studies from the fields of engineering technology and the natural and social sciences. Emphasizes the mathematics involved. Each student completes a term project which is the solution of a particular problem approved by the instructor. Prerequisite: Math 344 with C or better or departmental consent.

MATH 555. Differential Equations I (3). A study of first order equations including separation of variables and exact equations; second order equations including the general theory of initial value problems, constant coefficients, undetermined coefficients, variation of parameters, and special methods of solution using power series and the Laplace transform methods. A standard course in differential equation for students in the sciences and engineering. Credit not allowed in both MATH 550 and 555. Prerequisite: MATH 243 with C or better or departmental consent.

MATH 580. Selected Topics in Mathematics (3). Topic chosen from topics not otherwise represented in the

curriculum. May be repeated up to a maximum of 6 hours credit with departmental consent. Prerequisite: departmental consent.

MATH 615. Elementary Number Theory (3). Studies properties of the integers by elementary means. Prerequisite: MATH 344 with C or better or departmental consent.

MATH 621. Elementary Geometry (3). Studies Euclidean geometry from an advanced point of view. Prerequisite: MATH 344 with C or better or departmental consent.
MATH 640. Advanced Calculus II (3). A continuation of MATH 547. Prerequisites: MATH 511 and 547 with C or better in each.

MATH 655. Differential Equations II (3). A continuation of MATH 555 (but with more emphasis on theoretical issues) that covers higher order differential equations, systems of first order equations (including the basics of linear algebra), some numerical methods, and stability and behavior of solutions for large times. Prerequisite: MATH 555 with C or better or departmental consent.

MATH 657. Optimization Theory (3). Introduces selected topics in linear and nonlinear optimization. Develops the revised simplex method along with a careful treatment of duality. Then extends the theory to solve parametric, integer, and mixed integer linear programs. Prerequisite: MATH 511 with C or better.

MATH 690. Introduction to Mathematical Logic (3). An axiomatic development of elementary mathematical logic through first-order logic culminating in theorems on completeness and consistency. Investigates connections with Boolean algebra, formal languages, and computer logic. Prerequisite: MATH 415 or 511 with C or better or departmental consent.

MATH 713. Abstract Algebra I (3). Treats the standard basic topics of abstract algebra. Prerequisite: MATH 513 with C or better or departmental consent.

MATH 714. Applied Mathematics (3). A study of mathematical techniques applicable to physics and other sciences. Instructor selects topics, such as power series, infinite products, asymptotic expansions, WKB method, contour integration and residue methods, integral transforms, Hilbert spaces, special functions, and integral equations. Prerequisite: MATH 555 or instructor's consent.

MATH 720. Modern Geometry (3). Examines the fundamental concepts of geometry. Prerequisite: MATH 513 with C or better or departmental consent.

MATH 725. Topology I (3). Studies the results of point set and algebraic topology. Prerequisite: MATH 547 with C or better or departmental consent.

MATH 743. Real Analysis I (3). Includes a study of the foundations of analysis and the fundamental results of the subject. Prerequisite: MATH 640 with C or better or departmental consent.

MATH 745. Complex Analysis I (3). Studies the theory of analytic functions. Prerequisite: MATH 640 with C or better or departmental consent.

MATH 750. Workshop (1-3). Topics appropriate for mathematics workshops that are not in current mathematics courses. May be repeated to a total of 6 hours credit with departmental consent. Prerequisite: departmental consent.

MATH 751. Numerical Linear Algebra (3). Includes analysis of direct and iterative methods for the solution of linear systems, linear least squares problems, eigenvalue problems, error analysis, and reduction by orthogonal transformations. Prerequisites: MATH 511, 547, and 551 with C or better in each, or departmental consent.

MATH 753. Ordinary Differential Equations (3). Covers existence, uniqueness, stability, and other qualitative theories of ordinary differential equations. Prerequisite: MATH 545 or 547 with C or better or departmental consent.

MATH 755. Partial Differential Equations I (3). Studies the existence and uniqueness theory for boundary value problems of partial differential equations of all types. Prerequisite: MATH 547 with C or better or departmental consent.

MATH 757. Partial Differential Equations for Engineers (3). Includes Fourier series, the Fourier integral, boundary value problems for the partial differential equations of mathematical physics, Bessel and Legendre functions, and linear systems of ordinary differential equations. Prerequisite: MATH 555 with C or better.

MATH 758. Complex and Vector Analysis for Engineers (3). A survey of some of the mathematical techniques needed in engineering including an introduction to vector analysis, line and surface integrals and complex analysis, contour integrals, and the method of residues. Not applicable toward a graduate degree in mathematics. Prerequisite: MATH 555 with C or better.

Courses for Graduate Students Only

MATH 813. Abstract Algebra II (3). A continuation of MATH 713. Prerequisite: MATH 713 or equivalent.

MATH 818. Selected Topics in Number Theory (2-3). Repeatable with departmental consent. Prerequisite: departmental consent.

MATH 825. Topology II (3). A continuation of MATH 725. Prerequisite: MATH 725 or equivalent.

MATH 828. Selected Topics in Topology (2-3). Repeatable with departmental consent. Prerequisite: departmental consent.

MATH 829. Selected Topics in Geometry (2-3). Repeatable with

departmental consent. Prerequisite: departmental consent.

MATH 839. Selected Topics in Foundations of Mathematics (2-3). Repeatable with departmental consent. Prerequisite: departmental consent.

MATH 843. Real Analysis II (3). A continuation of MATH 743. Prerequisite: MATH 743 or equivalent.

MATH 845. Complex Analysis II (3). A continuation of MATH 745. Prerequisite: MATH 745 or equivalent.

MATH 848. Calculus of Variations (3). Includes Euler-Lagrange equations, variational methods, and applications to extremal problems in continuum mechanics. Prerequi-site: MATH 547 or 757.

MATH 849. Selected Topics in Analysis (2-3). Repeatable with departmental consent. Prerequisite: departmental consent.

MATH 851. Numerical Analysis of Ordinary Differential Equations (3). Includes single-step and multi-step methods of ordinary differential equations, stability, consistency and convergence, error estimation, step size selection, stiff systems, and boundary value problems. Prerequisites: MATH 555 and 751.

MATH 852. Numerical Analysis of Partial Differential Equations (3). Includes analysis of algorithms for the solution of initial value problems and boundary value problems for systems of PDEs with applications to fluid flow, structural mechanics, electromagnetic theory, and control theory. Prerequisite: MATH 751.

MATH 854. Tensor Analysis with Applications (3). After introducing tensor analysis, considers applications to continuum mechanics, structural analysis, and numerical grid generation. Prerequisite: MATH 545 or 757.

MATH 856. Partial Differential Equations II (3). A continuation of MATH 755. Prerequisite: MATH 755.

MATH 857-858. Selected Topics in Engineering Mathematics I and II (3-3). Advanced topics in mathematics of interest to engineering students, including tensor analysis, calculus of variations and partial differential equations. Not applicable toward the MS in mathematics.

MATH 859. Selected Topics in Applied Mathematics (2-3). Repeatable with departmental consent.

MATH 880. Proseminar (1). Oral presentation of research in areas of interest to the students. Prerequisite: major standing.

MATH 881. Individual Reading (1-5). Repeatable up to a maximum of 6 hours with departmental consent. Prerequisite: departmental consent.

MATH 885. Thesis (1-4). May be repeated to a maximum of 6 hours credit. Prerequisite: departmental consent.

MATH 941-942. Applied Functional Analysis I and II (3-3). Introduces functional analysis and its applications. Prerequisites: MATH 843 and 755 (MATH 755 may be a corequisite).

MATH 947-948. Mathematical Theory of Fluid Dynamics I and II (3-3). Mechanics of fluid flow, momentum and energy principles, Navier-Stokes and Euler equations, potential flows, vortex dynamics, stability analysis, and numerical methods applied to fluid dynamics. Prerequisite: MATH 745.

MATH 952. Advanced Topics in Numerical Analysis (3). Advanced topics of current research interest in numerical analysis. Topics chosen at instructor's discretion. Possible areas of concentration are numerical methods in ordinary differential equations, partial differential equations, and linear algebra. Prerequisites: MATH 751, 851, and instructor's consent.

MATH 958 & MATH 959. Selected Advanced Topics in Applied Mathematics (3 &3). Topics of current research interest in applied mathematics. Repeatable for credit with departmental consent. Prerequisite: instructor's consent.

MATH 981. Advanced Independent Study in Applied Mathematics (1-3). Arranged individual directed study in an area of applied mathematics. Repeatable to a maximum of 6 hours. Prerequisites: must have passed the PhD qualifying exam and instructor's consent.

MATH 985. PhD Dissertation (1-9). Repeatable to a maximum of 24 hours. Prerequisite: must have passed the PhD preliminary exam.

Statistics (STAT)

Courses for Graduate/Undergraduate Credit
Credit in courses numbered below 600 is not applicable toward the MS in mathematics.

STAT 570. Special Topics in Statistics (3). Covers topics of interest not otherwise available. Prerequisite: departmental consent.

>STAT 571->572. Statistical Methods I and II (3-3). General education further study courses. Includes probability models, points and interval estimates, statistical tests of hypotheses, correlation and regression analysis, introduction to nonparametric statistical techniques, least squares, analysis of variance, and topics in design of experiments. Prerequisite: MATH 243 with C or better or departmental consent.

>STAT 574. Elementary Survey Sampling (3). General education further study course. Reviews basic statistical concepts. Covers simple, random, stratified, cluster, and systematic sampling, along with selection of sample size, ratio, estimation, and costs. Applications studied include problems from the social and natural sciences, business, and other disciplines. Prerequisite: any elementary course in statistics, such as

STAT 370, SOC 501, or PSY 401 with a C or better.

>STAT 576. Applied Nonparametric Statistical Methods (3). General education further study course. Studies assumptions and needs for nonparametric tests, rank tests, and other nonparametric inferential techniques. Applications involve problems from the social and natural sciences, business, and other disciplines. Prerequisite: any elementary statistics course such as STAT 370, SOC 501, or PSY 401 with C or better.

STAT 761. Probability (3). A study of axioms of probability, discrete and continuous random variables, expectation, examples of distribution functions, moment generating functions, and sequences of random variables. Prerequisite: MATH 344 with C or better.

STAT 762. Applied Stochastic Processes (3). Studies random variables, expectation, limit theorems, Markov chains, and stochastic processes. Prerequisite: STAT 761 or 771 with C or better or departmental consent.

STAT 763. Applied Regression Analysis (3). Studies linear, polynomial, and multiple regression. Includes applications to business and economics, behavioral and biological sciences, and engineering. Uses computer packages for doing problems. Prerequisites: STAT 571 and MATH 344 and 511 with C or better in each or departmental consent.

STAT 764. Analysis of Variance (3). An introduction to experimental design and analysis of data under linear statistical models. Studies single-factor designs, factorial experiments with more than one factor, analysis of covariance, randomized block designs, nested designs, and Latin square designs. Uses computer packages for doing problems. Prerequisites: STAT 571 and MATH 344 and 511 with C or better in each or departmental consent.

STAT 771-772. Theory of Statistics I and II (3-3). An examination of stochastic dependence distributions of functions of random variables limiting distributions, order statistics, theory of statistical inference, nonparametric tests, and analysis of variance and covariance. Prerequisite: MATH 545 or 547 with C or better or departmental consent.

STAT 774. Statistical Computing I (3). Trains students to use modern statistical software for statistical modeling and writing of technical reports. Examines many of the advanced features of most commercial statistical packages. Students perform complete statistical analyses of real data sets. Prerequisites: STAT 763 and 764 or departmental consent.

STAT 775. Applied Statistical Methods I (3). Covers selected topics from time series analysis including basic characteristics of time series, autocorrelation, stationarity, spectral analysis, linear filtering, ARIMA models, Box-Jenkins forecasting and model identification, classification, and pattern recognition. Prerequisite: STAT 763 with C or better or departmental consent.

STAT 776. Applied Statistical Methods II (3). Covers selected topics from multivariate analysis including statistical theory associated with the multivariate normal, Wishart and other related distributions, partial and multiple correlation, principal component analysis, factor analysis, classification and discriminant analysis, cluster analysis, James-Stein estimates, multivariate probability inequalities, majorization and Schur functions. Prerequisite: STAT 764 with C or better or departmental consent.

Courses for Graduate Students Only

STAT 861-862. Theory of Probability I and II (3-3). The axiomatic foundations of probability theory emphasize the coverage of probability measures, distribution functions, characteristic functions, random variables, modes of convergence, the law of large numbers and central limit theorem, and conditioning and the Markov property. Prerequisites: MATH 743 and STAT 761 or 771.

STAT 870-871. Theory of Statistical Inference I and II (3-3). Covers asymptotic theory of maximum likelihood estimation, sufficiency and completeness, unbiased estimation, elements of decision theory and the Neyman-Pearson theory of testing hypotheses. Prerequisites: MATH 743 and STAT 761 or 771.

STAT 872-873. Theory of Linear Models I and II (3-3). An introduction to the theory of linear models and analysis of variance. Includes multivariate normal distribution, distributions of quadratic forms, general linear models, general linear hypothesis, confidence regions, prediction and tolerance intervals, design models (1-factor and 2-factor), analysis of covariance, and components-of-variance models. Prerequisites: MATH 511 and STAT 772.

STAT 875. Design of Experiments (3). A study of basic concepts of experimental design which include completely randomized design, randomized block design, randomization theory, estimation and tests, latin square design, factorial experiments, confounding, split-plot designs, incomplete block designs, and intra- and inter-block information. Prerequisite: STAT 572 or 772.

STAT 876. Nonparametric Methods (3). An introduction to the theory of nonparametric statistics. Includes order statistics; tests based on runs; tests of goodness of fit; rank-order statistics; one-, two-, and k-sample problems; linear rank statistics; measure of association for bivariate samples; and asymptotic efficiency. Prerequisite: STAT 772.

STAT 877. Multivariate Statistical Methods (3). Elementary theory and techniques of analyzing multidimensional data; covers Hotelling's T2, multivariance analysis of variance, principal components analysis, linear discrimination

analysis, canonical correlation analysis, and analysis of categorical data. Prerequisites: MATH 511 and STAT 772.

STAT 878. Special Topics (2-3). Repeatable with departmental consent. Prerequisite: departmental consent.

STAT 879. Individual Reading (1-5). Prerequisite: departmental consent.

STAT 884. Statistical Computing II (3). Teaches special graphics and numerical methods needed in the analysis of statistical data. Includes advanced simulation techniques, numerical methods for linear and nonlinear problems, analysis of missing data, smoothing and density estimation, projection-pursuit methods, and graphic techniques. Prerequisites: MATH 751 and STAT 772 with C or better or departmental consent.

STAT 971 & STAT 972. Selected Advanced Topics in Probability and Statistics (3&3). Topics of current research interest in probability and statistics. Repeatable for credit with departmental consent. Prerequisite: instructor's consent.

STAT 978. Advanced Independent Study in Probability and Statistics (1-3). Arranged individual directed study in an area of probability or statistics. Repeatable to a maximum of 6 hours. Prerequisites: must have passed the PhD qualifying exam and instructor's consent.

STAT 986. PhD Dissertation (1-9). Repeatable to a maximum of 24 hours. Prerequisite: must have passed the PhD preliminary exam.