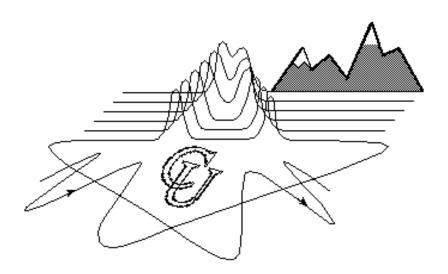
# GRADUATE DEGREE PROGRAMS IN

# **APPLIED MATHEMATICS**

# University of Colorado at Boulder

Academic Year 2015-2016

SUPPLEMENT TO THE CATALOG



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#### Introduction

The Department of Applied Mathematics of the University of Colorado at Boulder offers a range of courses and research opportunities in several areas including:

Applied Probability and Statistics Computational Mathematics Dynamical Systems and Mathematical Biosciences Nonlinear Phenomena Physical Applied Mathematics

For more information on these areas and research specialties of the department and affiliated faculty, please refer to our website: http://amath.colorado.edu.

This document provides information on a variety of topics, ranging from admission procedures to degree requirements. If you have questions that are not answered in this document, please do not hesitate to contact us.

# **ADMISSION REQUIREMENTS**

The admission requirements spelled out below apply equally to the M.S. and Ph.D. programs. The program that the applicant applies for is *not*, in and of itself, a factor in decisions regarding admission or financial support. Applicants should be aware, however, that both programs are competitive, and meeting the requirements does not guarantee admission. Successful applicants will, in general, have records considerably stronger in breadth and quality than these minimum standards suggest.

Applicants for graduate study in Applied Mathematics must hold at least a bachelor's degree or its equivalent from an institution comparable to the University of Colorado in applied mathematics, engineering, mathematics, or a natural science. Those with significant backgrounds in the physical sciences are encouraged to apply. Applicants should have strong foundations in mathematical course work and the mathematical maturity to understand basic concepts in pure and applied mathematics.

The applicant's academic background should include several semesters of upper division courses of a mathematical nature beyond calculus, including advanced calculus and linear algebra. Additional recommended courses include partial differential equations, complex analysis, numerical analysis, and perhaps probability and statistics. These courses need not be in a mathematics department; however, they should require the mathematical maturity expected of a strong upper-level mathematics undergraduate.

It is also recommended that applicants have some computing experience. For example, a working knowledge of a scientific programming language such as FORTRAN, C, C++, or MATLAB is recommended, and experience with UNIX can be very helpful.

An exceptional student who has some deficiencies in his/her mathematics background also may be considered for admission. However, such students likely will need to take some upper-division undergraduate mathematics courses during their first year of graduate study. For details, see the **PROVISIONAL ADMISSION** section of this supplement.

#### **APPLICATION DEADLINES**

Graduate applications for a given academic year (fall semester admission) should be received from domestic applicants by December 15 of the preceding year and from foreign applicants by December 1 of the

preceding year. Due to the structure of the graduate courses, spring semester admission to the graduate program generally is discouraged.

#### APPLYING FOR ADMISSION

The online application system is the University's preferred method of receiving application materials including applications, personal statements, supplementary application materials, and letters of recommendation. To submit an online application, create an account and start the application here: <a href="http://admissions.colorado.edu/graduate/apply">http://admissions.colorado.edu/graduate/apply</a>

All supporting application materials should arrive prior to the application deadline. Any missing documents will delay application processing and may adversely affect an applicant's chances for admission. Most items sent by mail require 10 to 14 days to reach the Office of Admissions and require additional time to be processed.

Please have one official transcript from each previous college and university attended sent to:

Graduate Committee
Department of Applied Mathematics
University of Colorado Boulder
1111 Engineering Dr., ECOT 225
526 UCB
Boulder, CO 80309-0526

#### **DOMESTIC APPLICANTS**

Transcripts and other supplementary application materials (including official transcripts) should be sent directly to Graduate Admissions:

• Standard International Mail or Mail Sent within the U.S. (including USPS Priority and Express)

Graduate Admissions University of Colorado Boulder 3100 Marine Street, Suite A122 553 UCB Boulder, CO 80309-0553

• Overnight or Express Mail (DHL, FedEx, UPS)

Graduate Admissions University of Colorado Boulder 3100 Marine Street – 553 UCB Bldg RL3, Suite A122 Boulder, CO 80303-1058 303-492-6301

Domestic applicants must have official transcripts sent directly from all colleges and universities attended to Graduate Admissions. Transcripts issued to students are considered unofficial.

All academic documents submitted to Graduate Admissions become the property of the University. Thus, any original documents or official transcripts received by the University cannot be returned to the applicant.

#### INTERNATIONAL APPLICANTS

Transcripts and other supplementary application materials should be sent directly to the Office of Admissions/International:

• Standard International Mail or Mail Sent within the U.S. (including USPS Priority and Express)

Office of Admissions/International University of Colorado Boulder 3100 Marine Street, Suite A122 65 UCB Boulder, CO 80309-0065 USA

• Overnight or Express Mail (DHL, FedEx, UPS)

Office of Admissions/International University of Colorado Boulder 3100 Marine St. – 65 UCB Bldg RL3, Suite A122 Boulder, CO 80303-1058 USA 303-492-6301

International applicants must submit sealed transcripts and any certificates, degrees, diplomas, or statements of graduation or completion from each college or university attended, and every page of each document must have an original stamp or seal of the institution.

All academic documents submitted to Office of Admissions/International become the property of the University and are not returned. For any transcripts or supporting academic documents that are irreplaceable, please contact the International Admissions Team at intlgrad@colorado.edu for alternatives to sending original or expensive documents.

#### FINANCIAL AID/TEACHING ASSISTANTSHIPS

Financial aid is available to M.S. and Ph.D. students in the form of teaching assistantships, research assistantships, and fellowships. Request for financial support should be included in the personal statement submitted with the application for admission. Students receiving financial aid should not expect more than two years of support toward the M.S. or five years toward the Ph.D.

Applicants are encouraged to apply for need-based aid through the Office of Financial Aid, which may be reached at 303-492-5091 or finaid@colorado.edu.

Teaching assistants must enroll in the Teaching Excellence Seminar, APPM 7400, for one semester.

#### **GRADUATE COMMITTEE**

The graduate committee is responsible for interpretation and administration of the policies described in this supplement. By its own initiative or by petition from a student or a student's advisor, the graduate committee may consider exceptions to these policies when warranted by special circumstances.

#### **PROVISIONAL ADMISSION**

If accepted, applicants having the listed qualifications will be classified as regular degree students. Applicants with a few deficiencies in the admission requirements listed above will be considered on an individual basis and, if accepted, will be given provisional status.

#### STANDARDIZED TEST SCORES

Each applicant is required to submit official General Record of Examination (GRE) General Test scores.

Prior to admission, international applicants must demonstrate a minimum level of English proficiency, and this requirement may be met if the applicant:

- Speaks English as the native language
- Has completed at least one year of full-time academic study in the United States or at an institution in a country where English is the native language at the time of application, and within two years of the desired admission term. This may be confirmed by official transcripts.
- Takes the Test of English as a Foreign Language (TOEFL) and attains a score that meets or exceeds
  the minimum requirements indicated below. TOEFL scores are valid for two years from the test
  date.

The graduate committee of the Department of Applied Mathematics does not accept International English Language Testing System (IELTS) scores in lieu of TOEFL scores.

#### **GRE SCORES**

All applicants are required to submit GRE General Test scores. The mathematics subject portion of the GRE is encouraged, but is not required. Minimum GRE scores are 143 (350) Verbal and 155 (710) Quantitative. GRE scores expire five years after the original test date and are no longer available from ETS.

#### **TOEFL SCORES**

Foreign applicants must submit official scores from the Test of English as a Foreign Language (TOEFL). This requirement will be waived only if one of the following applies: (1) the applicant's native language is English; (2) the applicant has completed at least one year of academic study in the United States or at an institution in a country where English is the native language at the time of application, and within two years of the desired admission term. Minimum TOEFL scores are: 250 (computer-administered), 600 (paper-based), or 100 (internet-based). The Graduate School will not accept TOEFL scores that are more than two years old. The TSE (Test of Spoken English) is not required.

# M.S. DEGREE REQUIREMENTS

#### **ACADEMIC ADVISING**

Each new student will be assigned a faculty advisor (usually the chair of the graduate committee) for consultation in planning a sound program of study. Advising includes the courses to be taken and the areas in which to take the preliminary exam (if applicable).

Incoming students will be prevented from registering until they obtain approval from their faculty advisor.

#### **ADEQUATE PROGRESS**

M.S. students must demonstrate adequate progress toward the degree by:

• Maintaining a grade point average of the Graduate School minimum of 3.0 or better in all course work attempted

The Graduate School will not accept any grade below C (2.0) toward the M.S. degree.

• Enrolling in at least 5 credits of qualifying courses every academic term (summer excluded) until the degree is awarded

Any student not required to maintain full-time status may register part-time. To determine whether a course is considered to be qualifying or to obtain approval for part-time registration, check with a faculty advisor or the graduate chair.

• Attaining either a pass or a research pass on a Ph.D. preliminary exam by the beginning of the fourth semester, for the non-thesis option, or enrolling in a total of 4 to 6 hours of thesis credit by the end of the fourth semester, for the thesis option

#### ADMISSION TO CANDIDACY

By the posted Graduate School deadline for the term during which the M.S. degree is to be conferred, each master's degree candidate (whether Plan I or Plan II) must formally apply for admission to candidacy for the master's degree by completing the Candidacy Application for an Advanced Degree, available on the Graduate School website.

This application must be submitted to the graduate program assistant with the student's signature and the approval signature of his/her faculty advisor. Once the graduate chair approves the application, the department will forward it to the Graduate School. By this same deadline, the student must apply online for graduation.

#### **DEPARTMENT COURSE REQUIREMENTS**

The department requires a master's degree candidate to complete an approved program of study consisting of at least 30 semester hours. At least 18 of these 30 hours must be in Applied Mathematics courses at the 5000 level or above. A grade of C (2.0) or higher must be attained in each course. Generally, APPM 4350/5350, 4360/5360, and 4720/5720 do not count toward this requirement.

All master's degree students must complete two yearlong 5000-level course sequences in applied mathematics. See the **GRADUATE COURSES** section of this supplement for a list of acceptable sequences. Other sequences require faculty advisor approval. If APPM 5600/5610 is not taken, the numerical preliminary exam becomes mandatory.

M.S. candidates must take a yearlong 5000-level graduate sequence outside of Applied Mathematics in an area where mathematics has significant application. This sequence must be approved by the graduate chair. Upon approval by petition to the graduate committee, up to 6 credit hours may be taken in 4000-level courses in other departments, provided members of the graduate faculty teach those courses.

#### FOREIGN LANGUAGE REQUIREMENT

There is no foreign language requirement for the M.S. program.

# GENERAL M.S. DEGREE REQUIREMENTS

The University Catalog provides the general requirements for the degree of Master of Science in all departments of the University of Colorado. The following is a description of the requirements that specifically pertain to students pursuing a course of study leading to the degree of Master of Science in Applied Mathematics. It supplements the requirements outlined in the catalog. In all cases not specifically mentioned below, the general requirements as stated in the catalog apply.

The M.S. degree can serve as a steppingstone for any student considering a Ph.D. program at CU-Boulder or elsewhere. However, the M.S. is unique and an important program in its own right. One of its principal advantages is in preparation for teaching or industry, which is the genesis of the required numerical analysis and out-of-department sequences discussed below. It is also a flexible program in that it supports special interest directions, including the teacher training option listed in the **APPM TEACHER LICENSURE OPTION** section of this supplement.

#### GRADUATION APPLICATION

A master's degree student must complete an online application for graduation whether or not he/she plans to attend commencement. To apply for graduation, log on to myCUinfo.colorado.edu. On the Student tab, select the Apply for Graduation link under Academic Resources. Contact the graduate program assistant for additional information on applying online for graduation.

The online application for graduation notifies the department and the Graduate School of a student's intent to graduate and provides necessary information to the Commencement Office for ordering and shipping the diploma.

A student who does not complete the requirements for graduation for the academic term indicated on the online application must apply online to graduate for the new graduation term.

#### **GRIEVANCE POLICY**

If a student feels that he/she has received unfair treatment academically or as a teaching or research assistant, then the student should first attempt to resolve the problem with the faculty member involved. If this fails, the student should speak with the faculty advisor, who will bring the matter before the graduate committee. In the event that the student is dissatisfied with this resolution, he/she may file a written formal complaint with the dean of the Graduate School.

#### PLAN OPTIONS

The master's degree requirements may be fulfilled by following the requirements for either the thesis (Plan I) option or the non-thesis (Plan II) option as described below. See the University Catalog for further details. Students who choose Plan II must obtain approval from the chair of the graduate committee.

#### Plan I (Thesis option)

A student electing to do a thesis must enroll in 4-6 hours of thesis credit, which count toward the required 30 hours, and must take an oral comprehensive exam (also referred to as a defense) on his/her thesis work. This exam will be administered by a committee consisting of the faculty advisor, who serves as committee chair, and two other faculty members. Each committee member must hold a current graduate faculty appointment. The chair must have a regular graduate faculty appointment, and the remaining committee members must hold either regular or special membership. At least one committee member must hold a regular (tenure or tenure-track) faculty appointment in Applied Mathematics.

# The M.S. student on the thesis option must be registered for a minimum of 1 credit hour during the academic term (including summer session) the defense is passed.

At least two weeks before the defense, the M.S. student on the thesis option must submit for approval, a completed M.S. degree audit form, a completed Master's Examination or Project Report form (available on the Graduate School website), and the dissertation title and abstract (in electronic format) to the graduate program assistant.

A student who fails the oral thesis defense may, in a later semester, make one and only one more attempt to satisfy this requirement. In doing so, the student may switch from the thesis to the non-thesis option.

An electronic copy of the thesis (in PostScript or PDF format), as well as an unbound copy, printed single-sided on 8.5 x 11 watermarked bond paper of at least 25 percent cotton content and 20-pound weight, should be submitted to the graduate program assistant. Both copies are due by the posted Graduate School deadline for online submission of the thesis for the semester the master's degree is to be conferred. The thesis should be formatted according to Graduate School specifications, available on the Graduate School website (www.colorado.edu/graduateschool).

# Plan II (Non-thesis option)

A student choosing the non-thesis option must pass (Pass or Ph.D. Research Pass) any one of four Ph.D. preliminary exams. Details are provided in the **Ph.D. DEGREE REQUIREMENTS** section of this supplement.

Each M.S. student electing the non-thesis option must submit a completed M.S. degree audit form to the graduate chair upon submitting the Candidacy Application for an Advanced Degree.

A student who fails a written preliminary exam may, in a later semester, make one and only one more attempt to satisfy this requirement. In doing so, the student may switch between the thesis and the non-thesis option of the program, or between one preliminary exam area and another. Students who fail two preliminary exams are subject to dismissal from the program.

#### TIME LIMIT

All requirements for the M.S. degree must be completed within four years of the start of graduate studies. See the University Catalog for details.

Students may enroll in the Time Off Program through the Registrar's Office with faculty advisor approval. Through this planned leave program, graduate students may take three to four semesters off (including summer) without reapplying to return to the University. This program guarantees students a place in the graduate program when they return and allows access to certain benefits while they are away. However, there is no guarantee of financial support upon return.

Otherwise, the graduate committee may remove an inactive student from the degree program.

#### TRANSFER CREDIT

Master's degree students may request a maximum of 9 semester hours to be transferred from another institution. All transfer requests must have approval of the graduate committee and the Graduate School.

Work already applied toward a graduate degree received from CU-Boulder or another institution cannot be accepted for transfer toward another graduate degree of the same level at CU-Boulder. For example, work already applied to meet requirements for a master's degree earned by a student cannot be used toward a second master's degree from CU. In addition, work completed for a doctoral degree may not be applied toward a subsequent master's degree.

Credit may not be transferred until the student has completed 6 credits of graduate-level course work as a regular, degree-seeking student on the CU-Boulder campus with a GPA of 3.0 or above.

# Ph.D. DEGREE REQUIREMENTS

#### **ACADEMIC ADVISING**

Each new student will be assigned a faculty advisor (usually the chair of the graduate committee) for consultation in planning a sound program of study. Advising includes the courses to be taken and the areas in which to take the preliminary exams. Incoming students will be prevented from registering until they obtain approval from their faculty advisor. For Ph.D. students, the chair of the student's thesis committee will assume the duties of the faculty advisor when the committee is formed.

#### **ADEQUATE PROGRESS**

Doctoral students must demonstrate adequate progress toward the degree by:

• Maintaining a grade point average of the Graduate School minimum of 3.0 or better in all course work

The Graduate School will not accept any grade below B- (2.7) toward the Ph.D. degree.

• Attaining either a pass or a research pass on at least one preliminary exam by the conclusion of the first year in the graduate program and passing three prelims, including applied analysis and numerical analysis (attaining at least two research passes), before starting the third year

(See the **Preliminary Examinations** section for details.)

- Passing the comprehensive examination by the end of the fourth year
- Registering continuously for at least 5 dissertation credit hours every fall and spring semester, beginning the semester following the passing of the comprehensive exam and extending through the academic term (including summer session) the dissertation is successfully defended

#### **DEPARTMENT COURSE REQUIREMENTS**

A minimum of 60 credits is required for the degree, including 30 credits in courses numbered 5000 or above and 30 hours of Applied Mathematics dissertation credit. A grade of B- (2.7) or higher must be attained in each course. Generally, APPM 4350/5350, 4360/5360, and 4720/5720 do not count toward this requirement. Ph.D. students must maintain a grade point average of 3.0 or better each semester.

To prepare for the preliminary exams, students are advised to take graduate sequences in applied analysis (5440/5450) and numerical analysis (5600/5610). An additional graduate sequence in an application area is also required. Refer to the **BASIC COURSES** section of this supplement for a list of acceptable 5000-level sequences. Other sequences require faculty advisor approval.

Doctoral candidates must take at least two semesters of seminar courses (8000, 8100, 8300, or 8600). These courses are to be taken no earlier than the second year of graduate study in the department. First-year graduate students are not permitted to enroll in these seminar courses except by special petition to the graduate committee. Note: Transcripts might include the phrase "repeat—not for credit" when seminar courses are taken more than once. This statement is an artifact of the system and should be ignored. Repeated seminars will be credited toward the M.S. or Ph.D.

Finally, each student must take a yearlong graduate sequence outside of applied mathematics in an area where mathematics has significant application. Faculty advisor approval of this sequence is required.

#### **DISSERTATION CREDIT-HOUR REQUIREMENT**

Doctoral students are required to enroll in a minimum of 30 dissertation credit hours to complete the requirements for the Ph.D.

As a rule, no more than 10 dissertation credit hours taken in the semesters prior to the academic term during which the comprehensive exam is passed will count toward the dissertation hours required for the Ph.D. degree.

Ph.D. candidates may enroll in a maximum of 10 dissertation credit hours per semester and must be enrolled in a minimum of 5 dissertation credit hours per semester (summer excluded) starting the semester following the passing of the comprehensive exam and extending through the academic term during which the dissertation is successfully defended.

A Ph.D. student must be enrolled full time for a minimum of 5 dissertation credit hours during the academic term (including summer session) the dissertation defense is passed.

Students electing to be part-time after passing the comprehensive exam may enroll in 3+ dissertation hours but must be full-time the semester they defend. See the University Catalog for details.

#### **DISSERTATION DEFENSE/FINAL EXAM**

After the dissertation has been completed, the student's committee administers an oral final exam (defense) on the thesis and related topics. This exam is open to the public.

More than one dissenting vote will disqualify the candidate. A student who fails the examination may attempt the exam once more after a period of time as determined by the examining committee.

At least two weeks prior to the exam, the Ph.D. student must submit a completed Doctoral Examination Report form, available on the Graduate School website, to the graduate program assistant for approval by both the graduate chair and the Graduate School. Also, the student must submit his/her abstract and title, which should be forwarded to the graduate program assistant in electronic format.

A doctoral candidate will submit a copy of the dissertation to the committee *at least two weeks in advance* of the defense date, allowing ample time for the reader to review the doctoral thesis. The reader is a committee member, often a co-advisor, who is assigned the task of reading the thesis.

#### FOREIGN LANGUAGE REQUIREMENT

There is no foreign language requirement.

#### GENERAL PH.D. DEGREE REQUIREMENTS

Studies leading to the Doctor of Philosophy degree must be chosen so as to contribute to a high level of scholarship in a broad field of study. Since applied mathematics is by nature interdisciplinary, these studies will include courses in one or more application areas, in addition to those within the department.

The University Catalog provides the general requirements for the degree of Doctor of Philosophy. In all cases not specifically mentioned in this supplement, the general requirements as stated in the catalog apply. The faculty advisor must approve the program of study.

#### **GRADUATION APPLICATION**

A Ph.D. candidate must complete an online application for graduation whether or not he/she plans to attend commencement. To apply for graduation, log on to myCUinfo.colorado.edu. On the Student tab, select the Apply for Graduation link under Academic Resources. Contact the graduate program assistant for additional information on applying online for graduation.

The online application for graduation notifies the department and the Graduate School of a student's intent to graduate and provides necessary information to the Commencement Office for ordering and shipping the diploma.

A student who does not complete the requirements for graduation for the academic term indicated on the online application must apply online to graduate for the new graduation term.

#### **GRIEVANCE POLICY**

If a student feels that he/she has received unfair treatment academically or as a teaching or research assistant, then the student should first attempt to resolve the problem with the faculty member involved. If this fails, the student should speak with the faculty advisor, who will bring the matter before the graduate committee. In the event that the student is dissatisfied with this resolution, he/she may file a written formal complaint with the dean of the Graduate School.

#### M.S. DEGREE FOR PH.D. STUDENTS

Courses taken at the University to satisfy the requirements for the M.S. degree in Applied Mathematics will be counted toward the minimum requirements for the Ph.D. degree in Applied Mathematics.

A student pursuing a Ph.D. degree need not also obtain the M.S. degree in Applied Mathematics. However, any Ph.D. student also intending to receive the master's degree must satisfy the requirements for that degree. A doctoral candidate may complete the M.S. non-thesis option by passing one of the preliminary exams. Interested students should contact the graduate program assistant for details.

#### PRELIMINARY EXAMINATIONS

Preliminary exams are offered in four areas: applied analysis, numerical analysis, partial differential equations, and probability/statistics. Ph.D. students must take the numerical analysis and applied analysis prelims and either one of the other two preliminary exams. Each is a three-hour written exam.

Syllabi and previous preliminary exams are available on the Applied Mathematics website.

The preparatory courses for these prelims are APPM 5440-5450 for applied analysis, APPM 5600-5610 for numerical analysis, APPM 5470 (not MATH 5470) for partial differential equations, and APPM 5520-5560 for probability/statistics. Please note that APPM 5520 and APPM 5560 may be taken in any order, and that APPM 5570-5580 is not a preparatory course sequence for the probability/statistics prelim.

Ph.D. students are expected to sit for at least one prelim by the conclusion of their first year in the program and should complete the preliminary exam requirement successfully prior to the start of their third year, and prior to passing comps and being admitted to candidacy. Continuation of financial support is contingent

upon meeting this requirement. Extenuating circumstances will be considered by petition to the graduate committee.

Preliminary exams are given at the beginning of the fall and spring semesters. Notification of results for a given prelim will be sent to students by e-mail within two weeks of the exam date.

Each preliminary exam has three possible grades: *Ph.D. Research Pass*, *Pass*, and *Fail*. To fulfill the preliminary exam requirement, a doctoral candidate must pass three exams, including applied analysis and numerical analysis. At least two of the passes must be Ph.D. research passes. The third may be a pass. No exam may be taken more than twice.

Students who fail the same prelim twice are subject to dismissal from the program.

#### THESIS COMMITTEE

After choosing a field of specialization, the Ph.D. student will present a list of no fewer than five faculty members to serve on her/his thesis committee, for approval by the graduate chair.

The thesis committee chair will serve as the student's thesis advisor and will supervise his/her research. The chair must be a member of the department faculty or affiliate faculty and must have a current regular or tenured graduate faculty appointment. If an affiliate is selected to serve as chair, the student must first receive approval from the graduate chair, and a member of the department faculty must serve as co-chair.

The other four thesis committee members must hold current regular or special memberships on the graduate faculty. At least three of the committee members must be on the department faculty; any others may be affiliated faculty members or faculty members outside the department.

The graduate committee and the dean of the Graduate School must approve the composition of the thesis committee. Modifications to the committee membership may be made, provided the graduate committee and the dean of the Graduate School approve all changes.

#### THESIS PROPOSAL/COMPREHENSIVE EXAMINATION

Prior to admission to candidacy, and no later than the end of the fourth year in the department, each doctoral student must pass the comprehensive examination.

Note: Ph.D. students must satisfy the preliminary exam requirement before attempting the comprehensive exam. (See the PRELIMINARY EXAMINATIONS section for details.)

The purpose of the comprehensive exam is to ensure that the student has a sufficient grasp of the fundamentals of the chosen thesis area to begin research, the ability to exchange ideas and information with the members of the examining board (thesis committee), and a broad base of knowledge in applied mathematics.

No fewer than two weeks before attempting the comprehensive exam, the Ph.D. student must formally apply for admission to candidacy for the doctoral degree by completing a Candidacy Application for an Advanced Degree, available on the Graduate School website. The application for admission to candidacy for the Ph.D. must be submitted to the graduate program assistant with the student's signature and the approval signature of his/her faculty advisor.

At the same time, the Ph.D. student must forward a completed Doctoral Examination Report form, available on the Graduate School website, to the graduate program assistant for approval by both the graduate chair and the Graduate School. Upon filing the exam form, the student must forward his/her abstract and title to the graduate program assistant, preferably in electronic format.

Also, at least two weeks before attempting the comprehensive exam, the student must submit a completed Ph.D. degree audit form to his/her faculty advisor for approval. Once signed by the student and the faculty advisor, the form should be submitted to the graduate program assistant.

One week before the comprehensive exam, the Ph.D. student must submit a 5-10 page thesis proposal, complete with motivation for the topic and references to key papers, to each member of the thesis committee. This proposal should be written in consultation with the chair of the thesis committee.

The exam will consist of a presentation by the student on his/her research proposal for a maximum of one hour in length, followed by a questioning period of up to one additional hour. The presentation portion is open to all faculty and students in the program.

The thesis committee will constitute the examining board. A passing grade is given if at least four of the five members (including the chair) of the examining committee vote satisfactory performance.

#### THESIS REQUIREMENT

A thesis must be based on original investigation and reflect a mature understanding and critical judgment of the subject matter, as well as familiarity with tools and methods of research. The thesis subject must be approved by the thesis committee and must be submitted to the committee at least 30 days before the defense. The thesis should contain material that is publishable in a peer-reviewed journal in, or related to, applied mathematics, and its format must comply with the specifications outlined on the Graduate School website, www.colorado.edu/graduateschool.

There is an expectation that students submit for publication in peer-reviewed journals prior to graduation.

The Ph.D. candidate is required to submit both an electronic copy (in PostScript or PDF format) and an unbound copy, printed single-sided on 8.5 x 11 watermarked bond paper of at least 25 percent cotton content and 20-pound weight, of his/her dissertation to the department, by the posted Graduate School deadline for online submission of the dissertation for the semester the Ph.D. degree is to be conferred. The dissertation should be formatted according to Graduate School specifications, available on the Graduate School website, www.colorado.edu/graduateschool.

#### TIME LIMIT

Doctoral candidates are expected to complete all degree requirements within six years of beginning graduate studies. See the University Catalog for details.

Students may enroll in the Time Off Program through the Registrar's Office with faculty advisor approval. Through this leave program, graduate students may take three to four semesters off (including summer) without reapplying to return to the University. This program guarantees students a place in the graduate program when they return and allows access to certain benefits while they are away. However, there is no guarantee of financial support upon return.

Otherwise, the graduate committee may remove an inactive student from the degree program.

#### TRANSFER CREDIT

The Graduate School will allow Ph.D. students to transfer up to 21 semester hours of course work from another institution toward the doctoral degree. All transfer requests must have the approval of the graduate committee in Applied Mathematics.

Course work already applied toward a graduate degree received from CU-Boulder or another institution cannot be accepted for transfer toward another graduate degree of the same level at CU-Boulder. For example, work already applied to meet requirements for a master's degree earned by a student cannot be used toward a second master's degree from CU. In addition, work completed for a doctoral degree may not be applied toward a subsequent master's degree.

Credit may not be transferred until the student has completed 6 credits of graduate-level course work as a regular, degree-seeking student on the CU-Boulder campus with a GPA of 3.0 or above.

# **B.S./M.S.** (CONCURRENT) DEGREE PROGRAM

# PURPOSE OF THE PROGRAM

This is a five-year degree program leading to both a Bachelor of Science and a Master of Science degree in Applied Mathematics at the conclusion of the fifth year. It enables well-qualified and motivated students to experience graduate-level course work earlier in their education and to obtain an M.S. degree in a reduced time period.

For more information about the B.S./M.S program, consult the Department of Applied Mathematics Undergraduate Curriculum Guide.

#### COMBINED M.S. AND M.A. PROGRAM WITH MCD BIOLOGY

#### PURPOSE OF THE PROGRAM

This three-year interdisciplinary program offers two masters' degrees, an M.S. in Applied Mathematics and an M.A. in MCD Biology.

The goal of the program is to produce well-trained applied mathematics students who are capable of making serious contributions leading to advancements in molecular biology. Such students will be well educated in computational sciences, statistics, probability, and molecular biology.

#### ADMISSION TO THE PROGRAM

Students are expected to meet all requirements for admission to the graduate program in the Department of Applied Mathematics and to possess a basic science background suitable for pursuit of this dual degree. Students also are expected to meet minimum requirements for admission to the graduate program in MCD Biology.

Adequate undergraduate preparation consists of successful completion of basic courses on cell and molecular biology. Any student deemed deficient in either of these areas will be required to take Molecular Cell Biology I and II (MCDB 3135 and MCDB 3145) after enrollment.

Students will be required to apply to both programs, with Applied Mathematics designated as the primary program. Subject to joint recommendation and approval by both programs, incoming students will be admitted to this dual degree program as a regular part of the Applied Mathematics recruitment process.

Interested students should apply to the Applied Mathematics program and indicate their interest in the concurrent degree on their application.

The student will be expected to start both programs simultaneously, except in unusual cases when clearly nothing would be compromised. Continuation of the student beyond the first year is subject to approval by both programs.

#### **CURRICULUM**

The required curriculum in Applied Mathematics includes the following seven 3-credit courses: Methods of Applied Mathematics: Partial Differential and Integral Equations (APPM 5470), Numerical Analysis 1 and 2 (APPM 5600 and APPM 5610), Introduction to Mathematical Statistics (APPM 5520), Statistical

Applications: Software and Methods (APPM 5580), Numerical Methods for Unconstrained Optimization (CSCI 6676), and two semesters of Independent Study in Applied Mathematics (APPM 6900).

One semester of APPM 6900 (2 credits) for this program will focus on a basic study of the principles of genetics. The second semester of APPM 6900 (1 credit) will focus on oral student presentations on thesis research, including fielding questions, responding to critiques, and presenting background information. Both sections of APPM 6900 will be arranged in consultation with the student's faculty advisor, who will nominally serve as the course instructor.

This package of 21 credits provides the necessary background in general applied mathematics, computational mathematics, and statistics/probability for students to address challenging problems at the interface of applied mathematics and biology. This preparation is appropriate for either an academic or a commercial setting, especially in the emerging area of bioinformatics.

In MCD Biology, the core curriculum consists of 21 credits as follows. A student takes three 3-credit courses, usually during the second year: Cell Structure and Function (MCDB 5210), Gene Expression (MCDB 5230), and Topics in Developmental Genetics (MCDB 5250). In the third year, a student takes either Molecular Genetics (MCDB 5220) or Cell Signaling and Developmental Regulation (MCDB 5426). In addition, the student takes one 3-credit graduate elective in MCDB and 6 credits of Master's Thesis (MCDB 6950). The graduate elective course can be the other of the two required courses listed above.

#### MASTER'S PRELIM AND THESIS REQUIREMENTS

Within each department, 21 credits of core courses are required. The proposed MCD Biology courses fulfill the current Applied Mathematics requirement of an outside sequence and election of a third course. Similarly, the APPM courses serve as outside and elective courses to fulfill MCDB requirements.

Requirements for the Applied Mathematics master's degree will be fulfilled by the non-thesis (Plan II) option.

Meanwhile, the requirements for a thesis (Plan I) program will apply to the MCDB master's degree. Thesis hours count only toward the MCDB degree. A student must pass the MCDB preliminary exam (consisting of the exams in MCDB 5210 and MCDB 5230). Further, the student must successfully complete 6 credits of MCDB 6950 by writing a master's thesis on original research in an area at the interface between Applied Mathematics and Molecular, Cellular, and Developmental Biology.

The graduate chairs of both departments must approve successful completion of their departments' respective degree requirements before either degree is conferred.

#### LEAVING THE PROGRAM

A student will be terminated from the dual degree program if he/she is terminated from either individual program. The student may petition the Applied Mathematics graduate committee to remain in the Applied Mathematics master's degree program if he/she was terminated from the MCDB program.

Students who are not making adequate progress (See M.S. DEGREE REQUIREMENTS section) may be terminated from the Applied Mathematics program.

# COMPUTATIONAL SCIENCE AND ENGINEERING TRACK

#### PURPOSE OF THE PROGRAM

The purpose of this program is to meet the needs of students who want to learn the basic concepts and skills of Computational Science and Engineering and then continue toward a Ph.D. in a discipline outside Applied Mathematics. A student who completes this program successfully will obtain a master's degree in Applied Mathematics, in the Computational Science and Engineering Track.

The program is designed to provide interested students with a foundation in computational mathematics and, at the same time, to allow sufficient latitude for students to become proficient in an outside discipline. Approximately half of the credits for the master's degree will be taken from a department other than Applied Mathematics.

#### ADMISSION TO THE PROGRAM

A student in the Computational Science and Engineering Track will be enrolled simultaneously in two graduate programs, one in Applied Mathematics and one in the department from which the student wishes to receive a Ph.D.

An interested student may apply for admission to this track either when applying for graduate study at CU or at any time during the first two years of graduate study. First-year and second-year graduate students in any of the participating departments may apply for admission to this program.

#### **CURRICULUM**

The proposed curriculum is flexible in that a student may choose from a set of courses most useful to the discipline in which the Ph.D. is sought. Each participating department will have a specific set of appropriate courses that will be specified in a Memorandum of Understanding between that department and the Department of Applied Mathematics.

Four examples of such course listings are given below (Refer to **SOME SAMPLE PROGRAMS** section) for: (A) Physics; (B) Astrophysical and Planetary Sciences (APS); (C) Aerospace Engineering; and (D) Atmospheric and Oceanic Sciences (PAOS).

#### PROPOSED CURRICULUM FOR COMPUTATIONAL SCIENCE AND ENGINEERING TRACK

- I. APPM courses 15 credits:
  - 1. APPM 5600 (3 credits) Numerical Analysis 1
  - 2. APPM 5610 (3 credits) Numerical Analysis 2
  - 3. APPM 5440 (3 credits) Applied Analysis 1 (Students who have not had the equivalent of APPM 4440 and APPM 4450 may need to take these or comparable courses before taking APPM 5440.)
  - 4. One of the following choices, to be approved by the outside advisor:

APPM 5470 (3 credits) – Methods of Applied Mathematics: Partial Differential and Integral Equations

APPM 5460 (3 credits) – Methods in Applied Mathematics: Dynamical Systems, Differential Equations, and Chaos

APPM 5560 (3 credits) – Markov Processes, Queues and Monte Carlo Simulations Other approved applied mathematics courses

# 5. Thesis Option:

APPM 6950 (3 credits) – Master's Thesis

6. Non-thesis option

Graduate electives (6 credits), at least 3 credits in applied mathematics (A student choosing this option must pass one of the four APPM preliminary exams.)

II. CSCI courses – minimum of 3 credits:

CSCI 5576 (4 credits) – High-Performance Scientific Computing 1 (or other approved CSCI course)

III. Credits in second department - 12 credits approved by outside advisor

Thesis option: must include 3 credits of MS thesis in outside department

IV. Students working as TAs in APPM also must take:

APPM 7400 (1 credit) – Teaching Excellence Seminar

- V. The Graduate School requires at least 30 graduate credits.
- VI. To waive any of the course requirements:
  - a) A student can waive the requirement for APPM 5600 and APPM 5610 by passing the APPM preliminary exam in Numerical Analysis.
  - b) A student can waive the requirement for APPM 5440 by passing the APPM preliminary exam in Applied Analysis, or by passing the final exam in APPM 5440 given that year.
  - c) A student can waive the requirement for APPM 5470 by passing the APPM preliminary exam in PDEs.

#### VII. Other recommended courses:

APPM 5430 (3 credits) – Methods in Applied Mathematics: Applications of Complex Variables APPM 5480 (3 credits) – Methods of Applied Mathematics: Approximation Methods APPM 6610 (3 credits) – Introduction to Numerical Partial Differential Equations APPM 7400 (3 credits) – Topics in Applied Mathematics: Stochastic Simulations

#### SOME SAMPLE PROGRAMS

#### A. Computational Physics, non-thesis option

Any four of the following six courses, along with the required courses in APPM and CSCI:

```
PHYS 5250 (3 credits) – Introduction to Quantum Mechanics 1
PHYS 5260 (3 credits) – Introduction to Quantum Mechanics 2
PHYS 7310 (3 credits) – Electromagnetic Theory 1
PHYS 7320 (3 credits) – Electromagnetic Theory 2
PHYS 5210 (3 credits) – Theoretical Mechanics
PHYS 7230 (3 credits) – Statistical Mechanics
```

# B. Computational Astrophysics, non-thesis option

Any four of the following eight courses, along with the required courses in APPM and CSCI:

```
ASTR 5110 (4 credits) – Atomic and Molecular Processes
ASTR 5120 (4 credits) – Radiative and Dynamical Processes
ASTR 5140 (3 credits) – Astrophysical and Space Plasmas
ASTR 5150 (3 credits) – Introductory Plasma Physics
ASTR 5400 (3 credits) – Introduction to Fluid Dynamics
ASTR 5540 (3 credits) – Mathematical Methods
ASTR 5560 (3 credits) – Radiative Processes in Planetary Atmospheres
ASTR 5820 (3 credits) – Origin and Evolution of Planetary Systems
```

# C. Computational Aerospace Mechanics, non-thesis option

ASEN Core (3 credits) ASEN Elective (3 credits)

Elective in any department (3 credits)

```
Fall semester, first year

ASEN 5012 (3 credits) – Mechanics of Aerospace Structures

APPM 5470 (3 credits) – Methods of Applied Mathematics: Partial Differential and Integral Equations

APPM 5600 (3 credits) – Numerical Analysis 1

Spring semester, first year

ASEN 5022 (3 credits) – Dynamics of Aerospace Structures

APPM 5610 (3 credits) – Numerical Analysis 2

CSCI 5576 (4 credits) – High-Performance Scientific Computing

Fall semester, second year

ASEN 5007 (3 credits) – Introduction to Finite Elements

APPM 5440 (3 credits) – Applied Analysis 1

APPM Elective (3 credits)

Spring semester, second year
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Note: A student may replace APPM 5470 (PDEs) with either APPM 5460

(Dynamical Systems), or APPM 5560 (Markov Processes).

D. Atmospheric and Oceanic Sciences, non-thesis option

Any four of the following six courses, along with the required courses in APPM and CSCI:

ATOC 5060 (3 credits) – Dynamics of the Atmosphere

ATOC 5061 (3 credits) – Dynamics of Oceans

ATOC 5400 (3 credits) – Introduction to Fluid Dynamics

ATOC 5410 (3 credits) - Fluid Instabilities, Waves, and Turbulence

ATOC 5560 (3 credits) – Radiative Processes in Planetary Atmospheres

ATOC 6100 (3 credits) – Predicting Weather and Climate

### **MASTER'S REQUIREMENTS**

In accordance with the rules of the Graduate School, credits from a given graduate course can be applied toward only one master's degree.

Specifically, if graduate credits from a participating department are used to obtain a master's degree in Applied Mathematics in the Computational Science and Engineering track, those same credits cannot also be used to obtain a master's degree from the other department. The credits may be applied toward a Ph.D. from either department.

The program is self-contained. If desired, a student can leave the program with a master's degree in Applied Mathematics and embark on a career at the master's level.

# Ph.D. WITH CERTIFICATE IN INTERDISCIPLINARY QUANTITATIVE BIOLOGY

#### PURPOSE OF THE PROGRAM

The IQ Biology program is designed to prepare graduate students for interdisciplinary and collaborative research at the intersection of mathematics, computational biology, bioengineering, biophysics, and image analysis, fostering an interdisciplinary culture in the early years of training. The Ph.D. in Applied Mathematics with a certificate in IQ Biology will strengthen this training with foundations in numerical and mathematical analysis, probability and statistics, mathematical biology, and network analysis.

#### ADMISSION TO THE PROGRAM

IQ Biology is currently accepting applications from existing CU Ph.D. students. For more information, visit <a href="http://IQBiology.Colorado.edu">http://IQBiology.Colorado.edu</a>, and contact Jana Watson-Capps at <a href="http://IQBiology@colorado.edu">IQBiology@colorado.edu</a>.

New students apply directly to the IQ Biology program (<a href="http://iqbiology.colorado.edu/application">http://iqbiology.colorado.edu/application</a>), and are first evaluated by the IQ Biology Admissions Committee. An applicant with an interest in Applied Mathematics should indicate this in the application.

Admitted students are nominally enrolled in one of the home departments that pre-approved them. By May of the first year, however, each student must choose a home department among the departments that pre-approved him or her.

# IQ BIO CURRICULUM IN APPLIED MATHEMATICS

IQ Biology students pre-approved by Applied Mathematics may count the IQ Biology Core courses as 12 of the 30 credits required outside Applied Mathematics for the successful completion of the Ph.D.

In addition to Applied Mathematics Ph.D. requirements, the following courses and requirements are mandatory for the Applied Mathematics Ph.D. with a Certificate in IQ Biology:

#### Year 1:

Quantitative Biology Foundations (IQ Biology Core course, 6 credits)

Statistics and Computations for Genomes and Meta-Genomes (IQ Biology Core course, 3 credits)

Forces in Biology (IQ Biology Core course, 3 credits)

One or two other graduate courses to fill gaps in background related to quantitative biology and preapproved by the IQ Biology Mentoring Committee

Three 10-week lab rotations with IQ Biology faculty

#### Years 1-5:

Attend the IQ Biology Seminar and Workshop Series

#### Year 2:

Start thesis research with IQ Biology faculty in Applied Mathematics (co-advising with mentors outside Applied Mathematics is encouraged), and present at the IQ Biology Symposium. For information about IQ Biology faculty, visit <a href="http://iqbiology.colorado.edu/faculty">http://iqbiology.colorado.edu/faculty</a>.

#### Years 2-3:

Applied Analysis series (APPM 5440, APPM 5450; 6 credits)

Numerical Analysis series (APPM 5600, APPM 5610; 6 credits)

Probability and Statistics series (APPM 5520, APPM 5560; 6 credits)

One Science Ethics Course (e.g., CHEM 5776; 1 credit)

#### Years 2-5:

Attend Applied Mathematics colloquia.

#### Years 3-5:

Participate on the IQ Biology Symposium Organization Committee.

#### **Preliminary Exams:**

Pass at least three of the following preliminary exams in Applied Math, with a Ph.D. Research Pass in at least two of them: Applied Analysis, Numerical Analysis, and Probability & Statistics

#### Comprehensive Exam:

The comprehensive examination must be completed by the end of Year 3.

#### Dissertation:

Thesis research needs to be carried out with a faculty advisor in Applied Mathematics, and the Ph.D. thesis committee must include at least one other IQ Biology faculty member.

For details on IQ Biology curriculum, visit: http://iqbiology.colorado.edu/programs/curriculum-overview.

# **APPM TEACHER LICENSURE OPTION**

Every graduate student in the Department of Applied Mathematics takes a yearlong sequence of courses in some area of application of mathematics. One option is to take this sequence in the School of Education, and ultimately, to both obtain a master's degree in Applied Mathematics and pursue a license to teach mathematics in a secondary school (i.e., middle through high school). This option is not simple, and pursuing it will delay graduation from the department.

Nevertheless, for graduate students in Applied Mathematics who also seek a teaching license, here are some guidelines.

The Teacher Education Program (TEP) in the School of Education for Secondary Mathematics Teacher Licensure consists of seven courses: (EDUC 3013, EDUC 4023, EDUC 4050, EDUC 4060, EDUC 4232, EDUC 5317, and EDUC 5375), plus one semester of student teaching (which includes EDUC 4513 and EDUC 4712, and is a full-time, full-semester, in-school commitment), and a passing score on the PRAXIS II or PLACE licensure exam in mathematics. Students not yet admitted to TEP are eligible to enroll in EDUC 3013 and EDUC 4050 but must be admitted to take any of the other courses listed above.

Before being admitted to TEP, a student must have met requirements that include a minimum of 56 hours of college work, grade point average minimums (2.75 in several areas, including mathematics courses), 25 hours of youth experience, and a passing score on the PRAXIS II or PLACE licensure exam in mathematics. Prior to student teaching, the student must have completed all but the student teaching semester courses, a series of mathematics requirements, and the PRAXIS II or PLACE Basic Skill Assessment. How much preliminary work will be required depends on details of the student's college background. Interested students should consult with an advisor in the School of Education to learn precise details.

A student interested in pursuing this dual-objective program should plan to complete all of the necessary courses within Applied Mathematics in the first two years. Some of the courses required by the School of Education also may be taken during this time.

With *very* careful planning from the beginning of the Applied Mathematics program, it is possible to complete this dual program within three to three and one-half years. A student following this plan will not necessarily receive financial assistance (a teaching assistantship) from Applied Mathematics after the second year.

Interested students should consult with an advisor in the School of Education for more information.

The Applied Mathematics requirement of a yearlong sequence outside the department may be satisfied by taking EDUC 5317 and EDUC 5375. The other requirements for a Master of Science in Applied Mathematics are found in previous sections of this supplement.

#### **GRADUATE COURSES**

Numerous graduate courses in other departments at the University, as well as the University of Colorado at Denver, in essence, are courses in applied mathematics and may be taken for credit toward graduate course

work in Applied Mathematics. In fact, each graduate student must take a yearlong sequence outside the department. Consult a faculty advisor for more information and approval.

#### **BASIC COURSES**

Acceptable 5000-level APPM sequences include the following (others require faculty advisor approval): 5430-5470, 5440-5450, 5460-5470, 5470-5480, 5520-5540, 5520-5560, 5600-5610, 5590-5380, 5590-5520, 5590-5540, 5590-5560, and 5590-5580.

The following courses, which are cross-listed as graduate/undergraduate courses, generally **do not** count toward the 30-credit-hour M.S. or Ph.D. requirement:

APPM 5350 (3) Methods in Applied Mathematics: Fourier Series and Boundary Value Problems

APPM 5360 (3) Methods in Applied Mathematics: Complex Variables and Applications

APPM 5570 (3) Statistical Methods

APPM 5720 (3) Open Topics in Applied Mathematics

All of the remaining courses listed below **do** count toward the 30-credit-hour M.S. or Ph.D. requirement:

APPM 5120 (3). Introduction to Operations Research. Studies linear and nonlinear programming, the simplex method, duality, sensitivity, transportation and network flow problems, some constrained and unconstrained optimization theory, and the Kuhn-Tucker conditions, as time permits. Prereqs.: APPM 3310 or MATH 3130. Same as APPM 4120 and MATH 4120/5120. (Normally offered spring semester)

APPM 5380 (3). Modeling in Applied Mathematics. An exposition of a variety of mathematical models arising in the physical and biological sciences. Students' modeling projects are presented in class. Topics may include GPS navigation, medical imaging, ocean waves, and computerized facial recognition. Prereq.: graduate standing. Recommended: APPM 3310, 4350, and 4650. Same as APPM 4380. (Normally offered fall semester)

APPM 5390 (3). Modeling in Mathematical Biology. Investigates how complex systems in biology can be studied using applied mathematics. Examines several case studies which include topics from microbiology, enzyme kinetics, neuroscience, ecology, epidemiology, physiology, and bioengineering.

APPM 5430 (3). Methods in Applied Mathematics: Applications of Complex Variables. Reviews basic ideas of complex analysis, including solutions of ODEs and PDEs of physical interest via complex analysis; conformal mapping including Schwarz-Christoffel transformations and generalizations; computational methods; Riemann-Hilbert problems; and topics in asymptotic methods. Prereq.: APPM 4360 or 5360, or instructor consent. (Offered on a variable schedule)

APPM 5440 (3). Applied Analysis 1. Discusses the elements of basic real and complex analysis, Banach spaces, LP spaces, and many relevant inequalities. Includes applications of existence and uniqueness of solutions to various types of ordinary differential equations, partial differential equations, and integral equations. Prereqs.: APPM 4440 and 4450, or equivalent; or instructor consent. (Normally offered fall semester)

APPM 5450 (3). Applied Analysis 2. Continuation of APPM 5440. Prereq.: APPM 5440 or instructor consent. (Normally offered spring semester)

APPM 5460 (3). Methods in Applied Mathematics: Dynamical Systems and Differential Equations and Chaos. Introduces the theory and applications of dynamical systems through solutions to differential equations. Covers existence and uniqueness theory, local stability properties, qualitative analysis, global phase portraits, perturbation theory, and bifurcation theory. Special topics may include Melnikov methods, averaging methods, bifurcations to chaos, and Hamiltonian systems. Prereqs.: undergraduate courses

equivalent to APPM 2360, 3310, and MATH 3001 and MATH 4001. (Normally offered spring semesters of even-numbered years)

APPM 5470 (3). Methods of Applied Mathematics: Partial Differential and Integral Equations. Studies properties and solutions of partial differential equations. Covers methods of characteristics, well-posedness, wave, heat, and Laplace equations, Green's functions, and related integral equations. Prereqs.: APPM 4350 and 4360, or MATH 4430, or equivalent. (Normally offered fall semester)

APPM 5480 (3). Methods of Applied Mathematics: Approximation Methods. Covers asymptotic evaluation of integrals (stationary phase and steepest descent), perturbation methods (regular and singular methods, and inner and outer expansions), multiple scale methods, and applications to differential and integral equations. Prereq.: APPM 5470 or instructor consent. (Normally offered spring semesters of odd-numbered years)

APPM 5520 (3). Introduction to Mathematical Statistics. Examines point and confidence interval estimation. Principles of maximum likelihood sufficiency and completeness; tests of simple and composite hypotheses, linear models, and multiple regression analysis. Analyzes variance distribution-free methods. Prereq.: one semester calculus-based probability such as MATH 4510 or APPM 3570. Same as APPM 4520 and MATH 4520/5520. (Normally offered spring and fall semesters)

APPM 5540 (3). Introduction to Time Series. Single and multivariable regression, forecasting using regression models, time series models, and modeling with MA, AR, ARMA, and ARIMA models, forecasting with time series models, and spectral analysis. Prereqs.: APPM 3570 or MATH 4510, and APPM 5520/MATH 5520. Same as APPM 4540 and MATH 4540/5540. (Normally offered spring semester)

APPM 5560 (3). Markov Processes, Queues and Monte Carlo Simulations. Brief review of conditional probability and expectation followed by a study of Markov chains, both discrete and continuous time. Queuing theory, terminology, and single queue systems are studied with some introduction to networks of queues. Uses Monte Carlo simulation of random variables throughout the semester to gain insight into the processes under study. Prereq.: APPM 3570 or equivalent. Same as APPM 4560. (Normally offered fall semester)

APPM 5570 (3). Statistical Methods. Covers discrete and continuous probability laws, random variables; expectations; laws of large numbers and central limit theorem; estimation, testing hypotheses, analysis of variance, regression analysis, and nonparametric methods. Emphasizes applications with an introduction to packaged computer programs. Prereq.: APPM 1360 or equivalent Calculus 2 course. Same as APPM 4570. (Normally offered fall and spring semesters)

APPM 5580 (3). Statistical Applications: Software and Methods. Continuation of APPM 5570. Combines statistical methods with practical applications and computer software. Develops commonly used statistical models such as analysis of variance as well as linear and logistic regression. The statistical models are implemented and interpreted in the context of actual data sets using available statistical software. Prereq.: one semester of statistics. Same as APPM 4580. (Normally offered spring semester)

APPM 5590 (3), Statistical Modeling. Introduces methods, theory and applications of statistical models, from linear models (simple and multiple linear regression), to hierarchical linear models. Topics such as estimation, residual diagnostics, goodness of fit, transformations, and various strategies for variable

selection and model comparison will be discussed in depth. Examples and exercises will be demonstrated using statistical software. (Normally offered spring semester)

APPM 5600 (3). Numerical Analysis 1. Solution of nonlinear algebraic equations, interpolation, integration, approximation, and numerical linear algebra. Prereq.: APPM 3310 or MATH 3130, and experience with a scientific programming language. Same as MATH 5600. (Normally offered fall semester)

APPM 5610 (3). Numerical Analysis 2. Numerical linear algebra, eigenvalue problems, optimization problems, and ordinary and partial differential equations. Prereq.: APPM 5600 or MATH 5600. Same as MATH 5610. (Normally offered spring semester)

#### **ADVANCED COURSES**

APPM 6470 (3). Advanced Partial Differential Equations. Continuation of APPM 5470. Advanced study of the properties and solutions of elliptic, parabolic, and hyperbolic partial differential equations. Topics include the study of Sobolev spaces and variational methods as they relate to PDEs, and other topics as time permits. Prereq.: APPM 5470. (Normally offered spring semester)

APPM 6520 (3). Mathematical Statistics. Emphasizes mathematical theory of statistics. Topics include distribution theory, estimation and testing of hypotheses, multivariate analysis, and nonparametric inference, all with emphasis on theory. Prereq.: APPM 5520 or MATH 5520. Same as MATH 6520. (Offered on a variable schedule)

APPM 6550 (3). Introduction to Stochastic Processes. Systematic study of Markov chains and some of the simpler Markov processes including renewal theory, limit theorems for Markov chains, branching processes, queuing theory, birth and death processes, and Brownian motion. Applications to physical and biological sciences. Prereqs.: MATH 4001, MATH 4510 or APPM 3570, or APPM 4560, or instructor consent. Same as MATH 6550. (Normally offered by MATH in spring semesters of even-numbered years)

APPM 6610 (3). Introduction to Numerical Partial Differential Equations. Covers finite difference, finite element, finite volume, pseudo-spectral, and spectral methods for elliptic, parabolic, and hyperbolic partial differential equations. Prereq.: APPM 5600. Recommended prereq.: APPM 5610 or graduate numerical linear algebra. (Normally offered fall semesters of odd-numbered years)

APPM 6640 (3). Multigrid Methods. Develops a fundamental understanding of the principles and techniques of the multigrid methodology, which is a widely used numerical approach for solving many problems in such diverse areas as aerodynamics, astrophysics, chemistry, electromagnetics, hydrology, medical imaging, meteorology/oceanography, quantum mechanics, and statistical physics. (Normally offered spring semesters of odd-numbered years)

APPM 6900 (1-6). Independent Study. Introduces graduate students to research foci of the Department of Applied Mathematics. Prereq.: instructor consent.

APPM 6940 (1-3). Master's Degree Candidate.

APPM 6950 (1-6). Master's Thesis. May be repeated up to 6 total credit hours.

APPM 7100 (3). Mathematical Methods in Dynamical Systems. Covers dynamical systems defined by mappings and differential equations. Hamiltonian mechanics, action-angle variables, results from KAM and bifurcation theory, phase plane analysis, Melnikov theory, strange attractors, chaos, etc. Prereq.: APPM 5460. (Offered on a variable schedule)

APPM 7300 (3). Nonlinear Waves and Integrable Equations. Includes basic results associated with linear dispersive wave systems, first-order nonlinear wave equations, nonlinear dispersive wave equations, solitons, and the method of the inverse scattering transform. Prereqs.: APPM 5470-5480, PHYS 5210, or instructor consent. (Offered on a variable schedule)

APPM 7400 (1-3). Topics in Applied Mathematics. Provides a vehicle for the development and presentation of new topics with the potential of being incorporated into the core courses in applied mathematics. May be repeated up to 6 total credit hours. Prereq.: instructor consent.

APPM 7900 (1-3). Independent Study. Introduces graduate students to research foci of the Department of Applied Mathematics. Prereq.: instructor consent.

APPM 8000 (1). Colloquium in Applied Mathematics. Introduces graduate students to the major research foci of the Department of Applied Mathematics. Prereq.: instructor consent. (Normally offered fall and spring semesters)

APPM 8100 (1). Seminar in Dynamical Systems. Introduces advanced topics and research in dynamical systems. Prereq.: Instructor consent. (Normally offered fall and spring semesters)

APPM 8300 (1). PDE and Analysis Seminar. Introduces the core methods in the analysis of nonlinear partial differential and integral equations or systems to graduate students. Provides a vehicle for the development, presentation, and corporative research of new topics in PDE analysis. Prereq.: APPM 5440.

APPM 8600 (1). Seminar in Computational Mathematics. Introduces advanced topics and research in computational mathematics. Prereq.: Instructor consent. (Normally offered fall and spring semesters)

APPM 8990 (1-10). Doctoral Dissertation. All doctoral students must register for no fewer than 30 hours of dissertation credit as part of the requirements for the degree. No more than 10 credit hours may be taken in any one semester.

**Note:** Transcripts might state "repeat - not for credit" when seminar courses are taken more than once. This statement is an artifact of the system and should be ignored. Repeated seminars will be credited toward the M.S. or Ph.D.

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