



Mathematics MSc

VU University Amsterdam - Faculteit der Exacte Wetenschappen - M Mathematics - 2015-2016

The master programme Mathematics offers the student a wide range of advanced mathematics courses. The students have a variety of options to specialize in a (sub)field of fundamental mathematics, or to choose subjects more broadly either with an eye towards applications or focused at a profession.

Reflecting these possibilities, there are several variants of the programme. In the *Research* (R) and *Professional* (P) variants, the students choose courses for 84 EC and complete their studies with a master project (R variant) or an internship (P variant) for 36 EC. The same applies to the *Biomedical* (B) variant, but in this variant at least 30 EC of the courses are to be chosen from the area of life sciences. The *Education* (E), *Society oriented* (S) and the *Communication* (C) variants consist of 36 EC Mathematics courses, a master project of 24 EC, and 60 EC dedicated to variant specific courses, projects and/or internships. Details about the compulsory courses in the different variants can be found in the study guide. In the R, P and B variants at most 15 EC can be devoted to optional courses, while the optional courses in the E, S and C variants are restricted to 12 EC.

At the start of every semester, students discuss their programme with the master coordinator. Mathematics courses can be selected from the 'local' courses offered by VU University Amsterdam and the University of Amsterdam, but also from the [MasterMath](#) programme offered jointly by the nine Dutch Universities that have a master programme in Mathematics or Engineering Mathematics. Students in the R and P variants are expected to follow at least 30 EC of these courses.

The master project is carried out under the supervision of a staff member of VU University Amsterdam or the University of Amsterdam. In case of an internship the student has a local advisor at the company and a supervisor from one of the two institutes; please contact the [internship office](#) roughly half a year before the start of the internship. In the R, P and B variants the student can only start the master project or internship after obtaining at least 75 EC.

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Analysis and Dynamical Systems track

- Thesis 36EC
- Seminar Mathematics (6EC); track A&DS
- Scientific Writing in English (3EC)
- Elective courses, possibly outside maths (15EC)

The other 60EC:

- Mandatory: at least 3 courses from the following list (in MasterMath):

- Functional Analysis
- Partial Differential Equations
- Dynamical Systems
- Numerical Linear Algebra

- At least two advanced courses in A&DS:

usually taken in the second year of the Master. These courses are mostly offered locally

in Amsterdam and may change from year to year. In 2014/15 these are

- Topological methods for Differential Equations (MasterMath/Wonder)
- Floer Theory (local, VU)
- Adaptive Finite Elements (local, UvA)
- Fourier Analysis and Distributions (MasterMath)
- Numerical Methods for Time-dependent PDEs (MasterMath)

- This leaves 24EC free to choose in mathematics:

There is freedom to choose any courses from the MasterMath and local offering in mathematics. Some (nonbinding) suggestions:!

- Numerical Methods for Stationary PDEs (spring 2016)!
- Introduction to Numerical Bifurcation Analysis (spring 2016)
- Asymptotic Methods for DEs
- Mathematical Biology (probably fall 2015)
- Representation Theory
- Ergodic Theory
- Measure Theoretic Probability
- Asymptotic Statistics
- Stochastic Processes
- Time Series
- Differential Geometry (fall 2015)
- Symplectic Geometry
- Infinite Dimensional Systems
- Stochastic Differential Equations

- In total at least 30EC have to be MasterMath courses.

Programme components:

- [Compulsory Choice 2 out of 6 \(advanced courses Analysis and Dynamical Systems\)](#)
- [Suggested elective Courses \(MasterMath and Local courses\)](#)
- [Compulsory choice 3 out of 4](#)
- [Compulsory Courses](#)

Compulsory Choice 2 out of 6 (advanced courses Analysis and Dynamical Systems)

Courses:

Name	Period	Credits	Code
Advanced Complex Analysis	Period 4+5	6.0	X_418164

Capita Selecta Analysis and Dynamics	Period 1+2	6.0	X_418166
Computational Dynamics	Period 4+5	8.0	X_405126
Hamiltonian Dynamics	Period 1+2	8.0	X_405127
Numerical Methods for Stationary PDE's	Period 4+5	8.0	X_418057
Variational Methods	Period 4+5	8.0	X_400598

Suggested elective Courses (MasterMath and Local courses)

Courses:

Name	Period	Credits	Code
Advanced Linear Programming	Period 4+5	6.0	X_400326
Algebraic Geometry	Period 4+5	8.0	X_400456
Algebraic Number Theory	Period 1+2	8.0	X_400324
Algorithms beyond the Worst Case	Period 4+5	8.0	X_418159
Applied Analysis: Financial Mathematics	Period 1+2	6.0	X_400076
Applied Finite Elements	Period 4+5	6.0	X_400453
Applied Statistics	Period 4+5	6.0	X_400452
Applied Stochastic Modeling	Period 1+2	6.0	X_400392
Asymptotic Statistics	Period 1+2	8.0	X_400323
Blowing ups and deformations: an introduction to the theory of singularities	Period 1+2	6.0	X_418165
Category Theory and Topos Theory	Period 4+5	8.0	X_418114
Coding and Cryptography	Period 1	6.0	X_405041
Coding Theory	Period 4+5	8.0	X_418160
Complex Networks	Period 1+2	8.0	X_405125
Computational Finance	Period 4+5	6.0	X_418045
Continuous Optimization	Period 1+2	6.0	X_400446
Continuum Mechanics	Period 4+5	8.0	X_418115
Differential geometry	Period 1+2	8.0	X_400509
Discrete Optimization	Period 1+2	6.0	X_400445
Dynamical Systems	Period 1+2	8.0	X_400429
Elliptic Curves	Period 1+2	8.0	X_400505
Fourier analysis with applications in medical imaging	Period 4+5	6.0	X_418167
Functional Analysis	Period 1+2	8.0	X_400328
Heuristic Methods in Operations Research	Period 1+2	6.0	X_418006

Hypergeometric Functions	Period 1+2	8.0	X_418161
Infinite dimensional systems	Period 4+5	6.0	X_418095
Interest Rate Models	Period 1+2	6.0	X_418091
Introduction to Numerical Bifurcation Analysis of ODE's and Maps	Period 4+5	8.0	X_418116
Lie Groups	Period 4+5	8.0	X_400350
Mathematical Biology	Period 1+2	8.0	X_400504
Measure Theoretical Probability	Period 1+2	8.0	X_400244
Model Theory	Period 4+5	6.0	X_437024
Modular Forms	Period 4+5	8.0	X_400599
Numerical Linear Algebra	Period 1+2	8.0	X_400329
Operator Algebras	Period 1+2	8.0	X_418062
Optimization of Business Processes	Period 4+5	6.0	X_400422
Parallel Algorithms	Period 1+2	8.0	X_418011
Partial Differential Equations	Period 4+5	8.0	X_400330
Portfolio Theory	Period 1+2	6.0	X_400535
Quantum Groups and Knot Theory	Period 1+2	6.0	X_400343
Queueing Theory	Period 4+5	6.0	X_400397
Queues & Levy Fluctuation Theory	Period 1+2	8.0	X_405130
Reflection Groups, Affine Hecke Algebras and Integrable Systems	Period 4+5	6.0	X_418168
Riemann Surfaces	Period 4+5	8.0	X_400325
Rigid Geometry	Period 1+2	8.0	X_418162
Scheduling	Period 4+5	6.0	X_400396
Semidefinite Optimization	Period 4+5	8.0	X_418120
Set Theory	Period 4+5	8.0	X_418035
Simulation Methods in Statistics	Period 1+2	6.0	X_400258
Statistical Data Analysis	Period 1	6.0	X_420067
Statistical Models	Period 1+2	6.0	X_400418
Statistics for High-Dimensional Data	Period 4+5	6.0	X_405113
Stochastic Differential Equations	Period 4+5	6.0	X_400454
Stochastic Integration	Period 4+5	8.0	X_400470
Stochastic Optimization	Period 1+2	6.0	X_400336
Stochastic Processes	Period 4+5	8.0	X_400339
Stochastic Processes for Finance	Period 1+2	6.0	X_400352
Systems and Control	Period 1+2	6.0	X_400332
TFT and moduli spaces	Period 4+5	6.0	X_418073
Time series	Period 4+5	8.0	X_400571

Topics in Algebraic Surfaces	Period 4+5	8.0	X_405128
Tropical Geometry	Period 1+2	6.0	X_418163

Compulsary choice 3 out of 4

Courses:

Name	Period	Credits	Code
Dynamical Systems	Period 1+2	8.0	X_400429
Functional Analysis	Period 1+2	8.0	X_400328
Numerical Linear Algebra	Period 1+2	8.0	X_400329
Partial Differential Equations	Period 4+5	8.0	X_400330

Compulsory Courses

Beyond the compulsory courses mentioned in the list below, students have to choose at least 6 credits in academic skill (including the course Scientific Writing in English).

Note: Every programme, including the choice of optional courses, has to be discussed and agreed upon with the master coordinator or a personal mentor and approved by the Examination Board.

Courses:

Name	Period	Credits	Code
Master Project Mathematics	Ac. Year (September)	36.0	X_400355
Scientific Writing in English	Period 4	3.0	X_400512
Seminar Mathematics	Period 1+2	6.0	X_405024

Algebra and Geometry track

- Thesis 36 EC
- Seminar Mathematics (6EC); track A&G
- Scientific Writing in English (3EC)
- Elective courses, possibly outside maths (15EC)

The other 60EC:

- Mandatory: at least 3 courses from the following list (in MasterMath):

- Algebraic Topology
- Algebraic Geometry
- Symplectic Geometry
- Semisimple Lie Algebras
- Differential Geometry (fall 2015), Lie Groups (spring 2016), Riemann Surfaces (spring 2016), Operator Algebras (fall 2015)

- At least two advanced courses in A&G:

usually taken in the second year of the Master. These courses are mostly offered locally in Amsterdam and may change from year to year. In

2014/15 these are

- Abelian Varieties (MasterMath/Wonder)

- Advanced Algebraic Geometry (MasterMath/Wonder)
- Algebraic Number Theory (MasterMath)
- Commutative Algebra (MasterMath)
- Non-commutative Geometry (local, UvA)
- Mirror Symmetry (local, UvA)
- Introduction to Contact Topology (local, VU)
- Floer Theory (local, VU)
- Modular Forms (local, VU)

• This leaves 24EC free to choose in mathematics:

There is freedom to choose any courses from the MasterMath and local offering in mathematics. Some (nonbinding) suggestions:

- Functional Analysis
- Cryptology
- Analytic Methods in Discrete Mathematics
- In total at least 30EC have to be MasterMath courses.

Programme components:

- [Compulsory Choic 2 out of 7 Advanced Courses Algebra and Geometry](#)
- [Suggested elective Courses \(MasterMath and Local courses\)](#)
- [Compulsary choice 3 out of 9 \(Mastermath\)](#)
- [Compulsory Courses](#)

Compulsory Choic 2 out of 7 Advanced Courses Algebra and Geometry

Courses:

Name	Period	Credits	Code
Hamiltonian Dynamics	Period 1+2	8.0	X_405127
Hypergeometric Functions	Period 1+2	8.0	X_418161
Modular Forms	Period 4+5	8.0	X_400599
Quantum Groups and Knot Theory	Period 1+2	6.0	X_400343
Rigid Geometry	Period 1+2	8.0	X_418162
Topics in Algebraic Surfaces	Period 4+5	8.0	X_405128
Tropical Geometry	Period 1+2	6.0	X_418163

Suggested elective Courses (MasterMath and Local courses)

Courses:

Name	Period	Credits	Code
Advanced Complex Analysis	Period 4+5	6.0	X_418164
Advanced Linear Programming	Period 4+5	6.0	X_400326
Algorithms beyond the Worst Case	Period 4+5	8.0	X_418159
Applied Analysis: Financial Mathematics	Period 1+2	6.0	X_400076

Applied Finite Elements	Period 4+5	6.0	X_400453
Applied Statistics	Period 4+5	6.0	X_400452
Applied Stochastic Modeling	Period 1+2	6.0	X_400392
Asymptotic Statistics	Period 1+2	8.0	X_400323
Blowing ups and deformations: an introduction to the theory of singularities	Period 1+2	6.0	X_418165
Capita Selecta Analysis and Dynamics	Period 1+2	6.0	X_418166
Category Theory and Topos Theory	Period 4+5	8.0	X_418114
Coding and Cryptography	Period 1	6.0	X_405041
Coding Theory	Period 4+5	8.0	X_418160
Complex Networks	Period 1+2	8.0	X_405125
Computational Dynamics	Period 4+5	8.0	X_405126
Computational Finance	Period 4+5	6.0	X_418045
Continuous Optimization	Period 1+2	6.0	X_400446
Continuum Mechanics	Period 4+5	8.0	X_418115
Discrete Optimization	Period 1+2	6.0	X_400445
Dynamical Systems	Period 1+2	8.0	X_400429
Elliptic Curves	Period 1+2	8.0	X_400505
Fourier analysis with applications in medical imaging	Period 4+5	6.0	X_418167
Functional Analysis	Period 1+2	8.0	X_400328
Heuristic Methods in Operations Research	Period 1+2	6.0	X_418006
Infinite dimensional systems	Period 4+5	6.0	X_418095
Interest Rate Models	Period 1+2	6.0	X_418091
Introduction to Numerical Bifurcation Analysis of ODE's and Maps	Period 4+5	8.0	X_418116
Mathematical Biology	Period 1+2	8.0	X_400504
Measure Theoretical Probability	Period 1+2	8.0	X_400244
Model Theory	Period 4+5	6.0	X_437024
Nonparametric Bayesian Statistics	Period 1+2	6.0	X_418124
Numerical Linear Algebra	Period 1+2	8.0	X_400329
Numerical Methods for Stationary PDE's	Period 4+5	8.0	X_418057
Optimization of Business Processes	Period 4+5	6.0	X_400422
Parallel Algorithms	Period 1+2	8.0	X_418011
Partial Differential Equations	Period 4+5	8.0	X_400330
Portfolio Theory	Period 1+2	6.0	X_400535

Probabilistic and Extremal Combinatorics	Period 1+2	8.0	X_418118
Queueing Theory	Period 4+5	6.0	X_400397
Queues & Levy Fluctuation Theory	Period 1+2	8.0	X_405130
Reflection Groups, Affine Hecke Algebras and Integrable Systems	Period 4+5	6.0	X_418168
Scheduling	Period 4+5	6.0	X_400396
Semidefinite Optimization	Period 4+5	8.0	X_418120
Set Theory	Period 4+5	8.0	X_418035
Simulation Methods in Statistics	Period 1+2	6.0	X_400258
Spatial Statistics	Period 4+5	6.0	XMM_00001
Statistical Data Analysis	Period 4+5	6.0	X_401029
Statistical Models	Period 1+2	6.0	X_400418
Statistics for High-Dimensional Data	Period 4+5	6.0	X_405113
Stochastic Differential Equations	Period 4+5	6.0	X_400454
Stochastic Integration	Period 4+5	8.0	X_400470
Stochastic Optimization	Period 1+2	6.0	X_400336
Stochastic Processes	Period 4+5	8.0	X_400339
Stochastic Processes for Finance	Period 1+2	6.0	X_400352
Systems and Control	Period 1+2	6.0	X_400332
TFT and moduli spaces	Period 4+5	6.0	X_418073
Time series	Period 4+5	8.0	X_400571
Variational Methods	Period 4+5	8.0	X_400598

Compulsary choice 3 out of 9 (Mastermath)

Courses:

Name	Period	Credits	Code
Algebraic Geometry	Period 4+5	8.0	X_400456
Algebraic Number Theory	Period 1+2	8.0	X_400324
Algebraic Topology		8.0	X_400600
Differential geometry	Period 1+2	8.0	X_400509
Lie Groups	Period 4+5	8.0	X_400350
Operator Algebras	Period 1+2	8.0	X_418062
Riemann Surfaces	Period 4+5	8.0	X_400325
Semisimple Lie Algebras		8.0	X_418034
Symplectic Geometry		8.0	X_418036

Compulsory Courses

Beyond the compulsory courses mentioned in the list below, students have to choose at least 6 credits in academic skill (including the course Scientific Writing in English).

Note: Every programme, including the choice of optional courses, has to be discussed and agreed upon with the master coordinator or a personal mentor and approved by the Examination Board.

Courses:

Name	Period	Credits	Code
Master Project Mathematics	Ac. Year (September)	36.0	X_400355
Scientific Writing in English	Period 4	3.0	X_400512
Seminar Mathematics	Period 1+2	6.0	X_405024

Biomedical Mathematics track

Programme components:

- [Compulsory Choice](#)
- [Recommended Choice Life Science Courses \(30 EC\)](#)
- [Compulsory Courses](#)

Compulsory Choice

Courses:

Name	Period	Credits	Code
Advanced Complex Analysis	Period 4+5	6.0	X_418164
Advanced Linear Programming	Period 4+5	6.0	X_400326
Algebraic Geometry	Period 4+5	8.0	X_400456
Algebraic Number Theory	Period 1+2	8.0	X_400324
Algorithms beyond the Worst Case	Period 4+5	8.0	X_418159
Applied Analysis: Financial Mathematics	Period 1+2	6.0	X_400076
Applied Finite Elements	Period 4+5	6.0	X_400453
Applied Statistics	Period 4+5	6.0	X_400452
Applied Stochastic Modeling	Period 1+2	6.0	X_400392
Asymptotic Statistics	Period 1+2	8.0	X_400323
Blowing ups and deformations: an introduction to the theory of singularities	Period 1+2	6.0	X_418165

Capita Selecta Analysis and Dynamics	Period 1+2	6.0	X_418166
Category Theory and Topos Theory	Period 4+5	8.0	X_418114
Coding and Cryptography	Period 1	6.0	X_405041
Coding Theory	Period 4+5	8.0	X_418160
Complex Networks	Period 1+2	8.0	X_405125
Computational Dynamics	Period 4+5	8.0	X_405126
Continuous Optimization	Period 1+2	6.0	X_400446
Continuum Mechanics	Period 4+5	8.0	X_418115
Differential geometry	Period 1+2	8.0	X_400509
Discrete Optimization	Period 1+2	6.0	X_400445
Elliptic Curves	Period 1+2	8.0	X_400505
Fourier analysis with applications in medical imaging	Period 4+5	6.0	X_418167
Functional Analysis	Period 1+2	8.0	X_400328
Hamiltonian Dynamics	Period 1+2	8.0	X_405127
Heuristic Methods in Operations Research	Period 1+2	6.0	X_418006
Hypergeometric Functions	Period 1+2	8.0	X_418161
Infinite dimensional systems	Period 4+5	6.0	X_418095
Introduction to Numerical Bifurcation Analysis of ODE's and Maps	Period 4+5	8.0	X_418116
Lie Groups	Period 4+5	8.0	X_400350
Measure Theoretical Probability	Period 1+2	8.0	X_400244
Model Theory	Period 4+5	6.0	X_437024
Modular Forms	Period 4+5	8.0	X_400599
Numerical Linear Algebra	Period 1+2	8.0	X_400329
Numerical Methods for Stationary PDE's	Period 4+5	8.0	X_418057
Operator Algebras	Period 1+2	8.0	X_418062
Optimization of Business Processes	Period 4+5	6.0	X_400422
Parallel Algorithms	Period 1+2	8.0	X_418011
Partial Differential Equations	Period 4+5	8.0	X_400330
Probabilistic and Extremal Combinatorics	Period 1+2	8.0	X_418118
Quantum Groups and Knot Theory	Period 1+2	6.0	X_400343
Queueing Theory	Period 4+5	6.0	X_400397
Queues & Levy Fluctuation Theory	Period 1+2	8.0	X_405130
Reflection Groups, Affine Hecke Algebras and Integrable Systems	Period 4+5	6.0	X_418168

Riemann Surfaces	Period 4+5	8.0	X_400325
Rigid Geometry	Period 1+2	8.0	X_418162
Scheduling	Period 4+5	6.0	X_400396
Semidefinite Optimization	Period 4+5	8.0	X_418120
Set Theory	Period 4+5	8.0	X_418035
Simulation Methods in Statistics	Period 1+2	6.0	X_400258
Statistics for High-Dimensional Data	Period 4+5	6.0	X_405113
Stochastic Differential Equations	Period 4+5	6.0	X_400454
Stochastic Integration	Period 4+5	8.0	X_400470
Stochastic Optimization	Period 1+2	6.0	X_400336
Stochastic Processes	Period 4+5	8.0	X_400339
Stochastic Processes for Finance	Period 1+2	6.0	X_400352
Systems and Control	Period 1+2	6.0	X_400332
TFT and moduli spaces	Period 4+5	6.0	X_418073
Time series	Period 4+5	8.0	X_400571
Topics in Algebraic Surfaces	Period 4+5	8.0	X_405128
Tropical Geometry	Period 1+2	6.0	X_418163
Variational Methods	Period 4+5	8.0	X_400598

Recommended Choice Life Science Courses (30 EC)

Courses:

Name	Period	Credits	Code
Advanced modelling in Systems Biology	Period 6	6.0	X_418155
Algorithms in Sequence Analysis	Period 2	6.0	X_405050
Basic Models of Biological Networks	Period 4	6.0	X_418154
Neurogenomics	Period 3	6.0	AM_1007
Physical Biology of the Cell	Period 2	6.0	X_422589

Compulsory Courses

Courses:

Name	Period	Credits	Code
Dynamical Systems	Period 1+2	8.0	X_400429
Master Project Mathematics	Ac. Year (September)	36.0	X_400355
Mathematical Biology	Period 1+2	8.0	X_400504

Scientific Writing in English	Period 4	3.0	X_400512
Seminar Mathematics	Period 1+2	6.0	X_405024
Statistical Models	Period 1+2	6.0	X_400418

Education track

Programme components:

- [LVHO Wiskunde, overgangsregeling](#)
- [Master Leraar VHO Wiskunde vanaf 2015](#)
- [Leraar voorbereidend hoger onderwijs in Wiskunde - verplichte vakken](#)
- [Recommended Choice \(masterMath and local Courses\)](#)
- [Compulsory Course Mathematics](#)

LVHO Wiskunde, overgangsregeling

Courses:

Name	Period	Credits	Code
Educational and Pedagogical Studies I	Period 1+2	6.0	O_MLADEPI
Research I	Period 1+2+3	3.0	O_MLVPOOI
Teaching Methodology Mathematics I	Period 1+2	3.0	O_MLVDWII
Teaching Practice I	Period 1+2+3	15.0	O_MLPRAKI

Master Leraar VHO Wiskunde vanaf 2015

Courses:

Name	Period	Credits	Code
Didactiek 1	Period 1, Period 4	6.0	O_MLDIDAC_1
Didactiek 2	Period 2+3, Period 5+6	6.0	O_MLDIDAC_2
Didactiek 3	Period 4+5+6	9.0	O_MLDIDAC_3
Peergroup 1	Period 1+2+3, Period 4+5+6	0.0	O_MLPEERGR_1
Peergroup 2	Period 3+4+5	0.0	O_MLPEERGR_2
Praktijk 1	Period 1, Period 4	6.0	O_MLPRAK_1
Praktijk 2	Period 2+3, Period 5+6	9.0	O_MLPRAK_2
Praktijk 3	Period 4+5+6	15.0	O_MLPRAK_3
Praktijk onderzoek 1	Period 3, Period 6	3.0	O_MLPROZ_1
Praktijk onderzoek 2	Period 4+5+6	6.0	O_MLPROZ_2

Leraar voorbereidend hoger onderwijs in Wiskunde - verplichte vakken

Courses:

Name	Period	Credits	Code
Educational and Pedagogical Studies II	Period 1+2	3.0	O_MLADEPII
Research II	Period 1+2+3	6.0	O_MLVPOOII
Specialisation	Period 2+3	3.0	O_MLVERD
Teaching Methodology Mathematics II	Period 1+2	6.0	O_MLVDWIII
Teaching Practice II	Period 1+2+3	15.0	O_MLPRAKII

Recommended Choice (masterMath and local Courses)

Courses:

Name	Period	Credits	Code
Advanced Complex Analysis	Period 4+5	6.0	X_418164
Advanced Linear Programming	Period 4+5	6.0	X_400326
Algebraic Geometry	Period 4+5	8.0	X_400456
Algebraic Number Theory	Period 1+2	8.0	X_400324
Algorithms beyond the Worst Case	Period 4+5	8.0	X_418159
Applied Analysis: Financial Mathematics	Period 1+2	6.0	X_400076
Applied Finite Elements	Period 4+5	6.0	X_400453
Applied Statistics	Period 4+5	6.0	X_400452
Applied Stochastic Modeling	Period 1+2	6.0	X_400392
Asymptotic Statistics	Period 1+2	8.0	X_400323
Blowing ups and deformations: an introduction to the theory of singularities	Period 1+2	6.0	X_418165
Capita Selecta Analysis and Dynamics	Period 1+2	6.0	X_418166
Category Theory and Topos Theory	Period 4+5	8.0	X_418114
Coding and Cryptography	Period 1	6.0	X_405041
Coding Theory	Period 4+5	8.0	X_418160
Complex Networks	Period 1+2	8.0	X_405125
Computational Dynamics	Period 4+5	8.0	X_405126
Continuous Optimization	Period 1+2	6.0	X_400446
Continuum Mechanics	Period 4+5	8.0	X_418115
Differential geometry	Period 1+2	8.0	X_400509

Discrete Optimization	Period 1+2	6.0	X_400445
Dynamical Systems	Period 1+2	8.0	X_400429
Elliptic Curves	Period 1+2	8.0	X_400505
Fourier analysis with applications in medical imaging	Period 4+5	6.0	X_418167
Functional Analysis	Period 1+2	8.0	X_400328
Hamiltonian Dynamics	Period 1+2	8.0	X_405127
Heuristic Methods in Operations Research	Period 1+2	6.0	X_418006
Hypergeometric Functions	Period 1+2	8.0	X_418161
Infinite dimensional systems	Period 4+5	6.0	X_418095
Introduction to Numerical Bifurcation Analysis of ODE's and Maps	Period 4+5	8.0	X_418116
Lie Groups	Period 4+5	8.0	X_400350
Mathematical Biology	Period 1+2	8.0	X_400504
Measure Theoretical Probability	Period 1+2	8.0	X_400244
Model Theory	Period 4+5	6.0	X_437024
Modular Forms	Period 4+5	8.0	X_400599
Numerical Linear Algebra	Period 1+2	8.0	X_400329
Numerical Methods for Stationary PDE's	Period 4+5	8.0	X_418057
Operator Algebras	Period 1+2	8.0	X_418062
Optimization of Business Processes	Period 4+5	6.0	X_400422
Parallel Algorithms	Period 1+2	8.0	X_418011
Partial Differential Equations	Period 4+5	8.0	X_400330
Portfolio Theory	Period 1+2	6.0	X_400535
Probabilistic and Extremal Combinatorics	Period 1+2	8.0	X_418118
Quantum Groups and Knot Theory	Period 1+2	6.0	X_400343
Queueing Theory	Period 4+5	6.0	X_400397
Queues & Levy Fluctuation Theory	Period 1+2	8.0	X_405130
Reflection Groups, Affine Hecke Algebras and Integrable Systems	Period 4+5	6.0	X_418168
Riemann Surfaces	Period 4+5	8.0	X_400325
Rigid Geometry	Period 1+2	8.0	X_418162
Scheduling	Period 4+5	6.0	X_400396
Semidefinite Optimization	Period 4+5	8.0	X_418120
Set Theory	Period 4+5	8.0	X_418035
Simulation Methods in Statistics	Period 1+2	6.0	X_400258
Statistical Models	Period 1+2	6.0	X_400418

Statistics for High-Dimensional Data	Period 4+5	6.0	X_405113
Stochastic Differential Equations	Period 4+5	6.0	X_400454
Stochastic Integration	Period 4+5	8.0	X_400470
Stochastic Optimization	Period 1+2	6.0	X_400336
Stochastic Processes	Period 4+5	8.0	X_400339
Stochastic Processes for Finance	Period 1+2	6.0	X_400352
Systems and Control	Period 1+2	6.0	X_400332
TFT and moduli spaces	Period 4+5	6.0	X_418073
Time series	Period 4+5	8.0	X_400571
Topics in Algebraic Surfaces	Period 4+5	8.0	X_405128
Tropical Geometry	Period 1+2	6.0	X_418163
Variational Methods	Period 4+5	8.0	X_400598

Compulsory Course Mathematics

Courses:

Name	Period	Credits	Code
Master Project Mathematics (T,E track)	Ac. Year (September)	24.0	X_405037

Stochastics track

- Thesis 36 EC
- Seminar Mathematics (6EC); track Stochastics
- Scientific Writing in English (3EC)
- Elective courses, possibly outside maths (15EC)

The other 60EC:

- Mandatory courses (in MasterMath):
 - Measure Theoretic Probability
 - Asymptotic Statistics
 - Stochastic Processes
 - At least two advanced courses in Stochastics/SFM: usually taken in the second year of the Master. These courses are mostly offered locally in Amsterdam and may change from year to year. In 2014/15 these are
 - Percolation (MasterMath/Wonder)
 - Statistical Analysis of Networks (local, VU)
 - Portfolio Theory (local, UvA)
 - Simulation Methods in Statistics (local, UvA)
 - Lévy Fluctuation Theory, with Applications in Finance and OR (local, UvA)
 - Nonparametric Bayesian Statistics (local, UvA)
 - Topics in Stochastic Networks (local, UvA)
 - Interest Rate Models (local, UvA)
 - This leaves 24EC free to choose in mathematics:
- There is freedom to choose any courses from the MasterMath and local

offering in mathematics. Some (nonbinding) suggestions:

- Time Series
- Stochastic Optimization
- Applied Stochastic Modelling
- Statistical Models
- Project Optimization of Business Processes
- Functional Analysis
- Stochastic Differential Equations
- Ergodic Theory
- Fourier Analysis and Distributions
- In total at least 30EC have to be MasterMath courses.

Programme components:

- Suggested elective Courses (21 elective ec)
- Compulsory Choice 2 out of 6 Advanced Courses Stochastics
- Compulsory Courses

Suggested elective Courses (21 elective ec)

Courses:

Name	Period	Credits	Code
Advanced Complex Analysis	Period 4+5	6.0	X_418164
Advanced Linear Programming	Period 4+5	6.0	X_400326
Algebraic Geometry	Period 4+5	8.0	X_400456
Algebraic Number Theory	Period 1+2	8.0	X_400324
Algorithms beyond the Worst Case	Period 4+5	8.0	X_418159
Applied Analysis: Financial Mathematics	Period 1+2	6.0	X_400076
Applied Finite Elements	Period 4+5	6.0	X_400453
Applied Statistics	Period 4+5	6.0	X_400452
Applied Stochastic Modeling	Period 1+2	6.0	X_400392
Blowing ups and deformations: an introduction to the theory of singularities	Period 1+2	6.0	X_418165
Capita Selecta Analysis and Dynamics	Period 1+2	6.0	X_418166
Category Theory and Topos Theory	Period 4+5	8.0	X_418114
Coding and Cryptography	Period 1	6.0	X_405041
Coding Theory	Period 4+5	8.0	X_418160
Complex Networks	Period 1+2	8.0	X_405125
Computational Dynamics	Period 4+5	8.0	X_405126
Continuous Optimization	Period 1+2	6.0	X_400446
Continuum Mechanics	Period 4+5	8.0	X_418115
Differential geometry	Period 1+2	8.0	X_400509

Discrete Optimization	Period 1+2	6.0	X_400445
Dynamical Systems	Period 1+2	8.0	X_400429
Elliptic Curves	Period 1+2	8.0	X_400505
Fourier analysis with applications in medical imaging	Period 4+5	6.0	X_418167
Functional Analysis	Period 1+2	8.0	X_400328
Hamiltonian Dynamics	Period 1+2	8.0	X_405127
Heuristic Methods in Operations Research	Period 1+2	6.0	X_418006
Hypergeometric Functions	Period 1+2	8.0	X_418161
Infinite dimensional systems	Period 4+5	6.0	X_418095
Introduction to Numerical Bifurcation Analysis of ODE's and Maps	Period 4+5	8.0	X_418116
Lie Groups	Period 4+5	8.0	X_400350
Mathematical Biology	Period 1+2	8.0	X_400504
Model Theory	Period 4+5	6.0	X_437024
Modular Forms	Period 4+5	8.0	X_400599
Numerical Linear Algebra	Period 1+2	8.0	X_400329
Numerical Methods for Stationary PDE's	Period 4+5	8.0	X_418057
Operator Algebras	Period 1+2	8.0	X_418062
Optimization of Business Processes	Period 4+5	6.0	X_400422
Parallel Algorithms	Period 1+2	8.0	X_418011
Partial Differential Equations	Period 4+5	8.0	X_400330
Probabilistic and Extremal Combinatorics	Period 1+2	8.0	X_418118
Quantum Groups and Knot Theory	Period 1+2	6.0	X_400343
Queueing Theory	Period 4+5	6.0	X_400397
Queues & Levy Fluctuation Theory	Period 1+2	8.0	X_405130
Reflection Groups, Affine Hecke Algebras and Integrable Systems	Period 4+5	6.0	X_418168
Riemann Surfaces	Period 4+5	8.0	X_400325
Rigid Geometry	Period 1+2	8.0	X_418162
Scheduling	Period 4+5	6.0	X_400396
Semidefinite Optimization	Period 4+5	8.0	X_418120
Set Theory	Period 4+5	8.0	X_418035
Statistical Models	Period 1+2	6.0	X_400418
Stochastic Differential Equations	Period 4+5	6.0	X_400454
Stochastic Integration	Period 4+5	8.0	X_400470
Stochastic Optimization	Period 1+2	6.0	X_400336

Stochastic Processes for Finance	Period 1+2	6.0	X_400352
Systems and Control	Period 1+2	6.0	X_400332
TFT and moduli spaces	Period 4+5	6.0	X_418073
Time series	Period 4+5	8.0	X_400571
Topics in Algebraic Surfaces	Period 4+5	8.0	X_405128
Tropical Geometry	Period 1+2	6.0	X_418163
Variational Methods	Period 4+5	8.0	X_400598

Compulsory Choice 2 out of 6 Advanced Courses Stochastics

Courses:

Name	Period	Credits	Code
Complex Networks	Period 1+2	8.0	X_405125
Interest Rate Models	Period 1+2	6.0	X_418091
Nonparametric Bayesian Statistics	Period 1+2	6.0	X_418124
Portfolio Theory	Period 1+2	6.0	X_400535
Queues & Levy Fluctuation Theory	Period 1+2	8.0	X_405130
Simulation Methods in Statistics	Period 1+2	6.0	X_400258
Statistics for High-Dimensional Data	Period 4+5	6.0	X_405113

Compulsory Courses

Courses:

Name	Period	Credits	Code
Asymptotic Statistics	Period 1+2	8.0	X_400323
Master Project Mathematics	Ac. Year (September)	36.0	X_400355
Measure Theoretical Probability	Period 1+2	8.0	X_400244
Scientific Writing in English	Period 4	3.0	X_400512
Seminar Mathematics	Period 1+2	6.0	X_405024
Stochastic Processes	Period 4+5	8.0	X_400339

Teachers track

Programme components:

- [Compulsory Choice](#)

- Compulsory Courses

Compulsory Choice

Courses:

Name	Period	Credits	Code
Advanced Complex Analysis	Period 4+5	6.0	X_418164
Advanced Linear Programming	Period 4+5	6.0	X_400326
Algebraic Geometry	Period 4+5	8.0	X_400456
Algebraic Number Theory	Period 1+2	8.0	X_400324
Algorithms beyond the Worst Case	Period 4+5	8.0	X_418159
Applied Analysis: Financial Mathematics	Period 1+2	6.0	X_400076
Applied Finite Elements	Period 4+5	6.0	X_400453
Applied Statistics	Period 4+5	6.0	X_400452
Applied Stochastic Modeling	Period 1+2	6.0	X_400392
Asymptotic Statistics	Period 1+2	8.0	X_400323
Blowing ups and deformations: an introduction to the theory of singularities	Period 1+2	6.0	X_418165
Capita Selecta Analysis and Dynamics	Period 1+2	6.0	X_418166
Category Theory and Topos Theory	Period 4+5	8.0	X_418114
Coding and Cryptography	Period 1	6.0	X_405041
Coding Theory	Period 4+5	8.0	X_418160
Complex Networks	Period 1+2	8.0	X_405125
Computational Dynamics	Period 4+5	8.0	X_405126
Continuous Optimization	Period 1+2	6.0	X_400446
Continuum Mechanics	Period 4+5	8.0	X_418115
Differential geometry	Period 1+2	8.0	X_400509
Discrete Optimization	Period 1+2	6.0	X_400445
Dynamical Systems	Period 1+2	8.0	X_400429
Elliptic Curves	Period 1+2	8.0	X_400505
Fourier analysis with applications in medical imaging	Period 4+5	6.0	X_418167
Functional Analysis	Period 1+2	8.0	X_400328
Hamiltonian Dynamics	Period 1+2	8.0	X_405127
Heuristic Methods in Operations Research	Period 1+2	6.0	X_418006
Hypergeometric Functions	Period 1+2	8.0	X_418161
Infinite dimensional systems	Period 4+5	6.0	X_418095

Introduction to Numerical Bifurcation Analysis of ODE's and Maps	Period 4+5	8.0	X_418116
Lie Groups	Period 4+5	8.0	X_400350
Mathematical Biology	Period 1+2	8.0	X_400504
Measure Theoretical Probability	Period 1+2	8.0	X_400244
Model Theory	Period 4+5	6.0	X_437024
Modular Forms	Period 4+5	8.0	X_400599
Numerical Linear Algebra	Period 1+2	8.0	X_400329
Numerical Methods for Stationary PDE's	Period 4+5	8.0	X_418057
Operator Algebras	Period 1+2	8.0	X_418062
Optimization of Business Processes	Period 4+5	6.0	X_400422
Parallel Algorithms	Period 1+2	8.0	X_418011
Partial Differential Equations	Period 4+5	8.0	X_400330
Portfolio Theory	Period 1+2	6.0	X_400535
Probabilistic and Extremal Combinatorics	Period 1+2	8.0	X_418118
Quantum Groups and Knot Theory	Period 1+2	6.0	X_400343
Queueing Theory	Period 4+5	6.0	X_400397
Queues & Levy Fluctuation Theory	Period 1+2	8.0	X_405130
Reflection Groups, Affine Hecke Algebras and Integrable Systems	Period 4+5	6.0	X_418168
Riemann Surfaces	Period 4+5	8.0	X_400325
Rigid Geometry	Period 1+2	8.0	X_418162
Scheduling	Period 4+5	6.0	X_400396
Semidefinite Optimization	Period 4+5	8.0	X_418120
Set Theory	Period 4+5	8.0	X_418035
Simulation Methods in Statistics	Period 1+2	6.0	X_400258
Statistical Models	Period 1+2	6.0	X_400418
Statistics for High-Dimensional Data	Period 4+5	6.0	X_405113
Stochastic Differential Equations	Period 4+5	6.0	X_400454
Stochastic Integration	Period 4+5	8.0	X_400470
Stochastic Optimization	Period 1+2	6.0	X_400336
Stochastic Processes	Period 4+5	8.0	X_400339
Stochastic Processes for Finance	Period 1+2	6.0	X_400352
Systems and Control	Period 1+2	6.0	X_400332
TFT and moduli spaces	Period 4+5	6.0	X_418073
Time series	Period 4+5	8.0	X_400571

Topics in Algebraic Surfaces	Period 4+5	8.0	X_405128
Tropical Geometry	Period 1+2	6.0	X_418163
Variational Methods	Period 4+5	8.0	X_400598

Compulsory Courses

Courses:

Name	Period	Credits	Code
Analysis 3	Period 1+2	6.0	X_400627
Complexe Analyse	Period 4+5	6.0	X_400386
Dynamical Systems	Period 1+2	6.0	X_400637
General Statistics	Period 1+2	6.0	X_400004
Master Project Mathematics (T,E track)	Ac. Year (September)	24.0	X_405037
Measure Theory	Period 1+2	6.0	X_401028
Numerical Methods	Period 4+5	6.0	X_401039
Statistical Data Analysis	Period 4+5	6.0	X_401029

Advanced Complex Analysis

Course code	X_418164 ()
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/20510>

Registration procedure

Registration is required via <https://www.sis.uva.nl> during the registration term before the start of the semester.

Advanced Linear Programming

Course code	X_400326 (400326)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. L. Stougie
Examinator	prof. dr. L. Stougie
Level	400

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Advanced modelling in Systems Biology

Course code	X_418155 ()
Period	Period 6
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. F.J. Bruggeman
Examinator	prof. dr. F.J. Bruggeman
Teaching staff	prof. dr. F.J. Bruggeman
Teaching method(s)	Lecture, Computer lab, Seminar
Level	500

Course objective

To extend modelling techniques learnt in Basic models of biological networks and to get acquainted with more advanced aspects of modelling biological systems

Course content

In this course we will assume knowledge of Basic models of biological networks. We will go deeper into important issues in modelling biological systems. Issues that will be discussed are model validation (parameter estimation, experimental design), dynamic behaviour (instability, multistability), robustness and sensitivity analysis, more advanced Metabolic Control Analysis and stochastic modelling. After this course, students should be able to make a model, evaluate its dynamic behaviour and explore the structure and parameters of the model. This should provide enough background for students to apply modelling in their own research.

Form of tuition

Lectures, self-study, computer practical work, computer modelling tutorials

Type of assessment

Results of computer assignments, written exams

Course reading

A course syllabus with recent reviews and papers presented by the lecturers and guest researchers (max. 15 euros)

Algebraic Geometry

Course code	X_400456 (400456)
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Teaching method(s)	Lecture
Level	500

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

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Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Algebraic Number Theory

Course code	X_400324 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl> . Registration required via <http://www.mastermath.nl> .

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Algebraic Topology

Course code	X_400600 ()
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. G.J.B. van den Berg
Examinator	prof. dr. G.J.B. van den Berg
Teaching method(s)	Lecture, Seminar
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl> . Registration required via

<http://www.mastermath.nl> .

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Remarks

The course is taught once every two years, the next opportunity will be in study year 2016-2017

Algorithms beyond the Worst Case

Course code	X_418159 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Level	400

Course content

"This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions

see <http://www.mastermath.nl>. Registration required via

<http://www.mastermath.nl> ."

Target group

mMATH

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Algorithms in Sequence Analysis

Course code	X_405050 (405050)
Period	Period 2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. J. Heringa
Examinator	prof. dr. J. Heringa
Teaching staff	prof. dr. J. Heringa
Teaching method(s)	Lecture, Seminar
Level	400

Course objective

Have you ever wondered how we can track a gene across 3 billion years of evolution? Sequence alignment can be used to compare genes from humans and bacteria, using a dynamic programming algorithm. In this course we focus on algorithms for biological sequences that can be applied to real scientific problems in biology.

Students will obtain in-depth knowledge about the theory of sequence analysis methods. They will also develop understanding and skills to apply the algorithms to protein and DNA sequences. We would like to stress that no biological knowledge is required to enter this course.

Goals

- At the end of the course, the student will be aware of the major issues, methodology and available algorithms in sequence analysis.
- At the end of the course, the student will have hands-on experience in tackling biological problems using sequence analysis algorithms and applying the general statistical framework of Hidden Markov Models.
- At the end of the course, the student will be able to implement several of the most important algorithms in sequence analysis.

Course content

Theory:

- Dynamic programming, database searching, pairwise and multiple alignment, probabilistic methods including hidden markov models, pattern matching, entropy measures, evolutionary models, and phylogeny.

Practical:

- Programming own alignment algorithm based on dynamic programming
- Reverse translation and dynamic programming

- Homology searching and pattern recognition using biological and disease examples
- Multiple alignment of biological sequences
- Entropy-based functional residues prediction
- Programming own implementation of Hidden Markov Models and using it to predict protein domain structure

Form of tuition

13 Lectures: 2 two-hour lectures per week

11 Computer practicals and associated assignments: 2 two-hour hands-on sessions per week

Type of assessment

The final grade for this course will consist of 50% practical work (see above) and 50% theoretical assessment.

The theoretical assessment will be an oral and/or written exam (depending on number of students).

Course reading

Course material on bb.vu.nl

Books: Durbin, R., Eddy, S.R., Krogh, A., Mitchison, G.. Biological Sequence Analysis. Cambridge University Press, 1998, 350 pp., ISBN 0521629713.

Recommended reading: Marketa Zvelebil and Jeremy O. Baum Understanding Bioinformatics Garland Science 2008 ISBN-10: 0-8153-4024-9

Entry requirements

Bachelor in any science discipline (including medicine).

Basic programming skills and an interest in biological problems.

Target group

mAI, mBio, mCS

Remarks

Signing up via bb.vu.nl is mandatory.

The course is taught in English.

Analysis 3

Course code	X_400627 ()
Period	Period 1+2
Credits	6.0
Language of tuition	Dutch
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. D.R.A.W. Notbohm
Examinator	dr. D.R.A.W. Notbohm
Teaching staff	dr. D.R.A.W. Notbohm
Teaching method(s)	Lecture, Seminar,
Level	300

Applied Analysis: Financial Mathematics

Course code	X_400076 (400076)
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Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. A.C.M. Ran
Examinator	prof. dr. A.C.M. Ran
Teaching staff	prof. dr. A.C.M. Ran
Teaching method(s)	Lecture
Level	400

Course objective

The course aims to introduce the student to several aspects of the mathematical theory of option pricing.

Course content

This course gives an introduction to financial mathematics.

The following subjects will be treated:

- introduction in the theory of options;
- the binomial method;
- introduction to partial differential equations;
- the heat equation;
- the Black-Scholes formula and applications;
- introduction to numerical methods, approximating the price of an (American) option.

Form of tuition

Lectures, exercises, discussion of exercises.

Type of assessment

Homework exercises and oral examination

Course reading

The Mathematics of Financial Derivatives, A Student Introduction, by Paul Wilmott, Sam Howison, Jeff Dewynne. Cambridge University Press.

In addition, lecture notes will be made available for several topics which are not treated in the book.

Recommended background knowledge

Calculus and Linear Algebra

Target group

3W, mMath, mBA, 3Ect

Applied Finite Elements

Course code	X_400453 (400453)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink

Level	400
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Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Remarks

Locatie: Universiteit Utrecht en Universiteit Twente.

Docent en eerste beoordelaar is Fred Vermolen (Technische Universiteit Delft).

Applied Statistics

Course code	X_400452 (400452)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Level	400

Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Applied Stochastic Modeling

Course code	X_400392 (400392)
Period	Period 1+2

Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. R. Bekker
Examinator	dr. R. Bekker
Teaching staff	dr. R. Bekker
Teaching method(s)	Lecture, Seminar
Level	400

Course objective

To learn the most often used stochastic models and how they are applied in practice. During the course you learn to handle such practically motivated problems as an independent researcher. This means that you:

- learn to determine the appropriate model
- are able to formulate the problem mathematically correct
- are able to solve the stochastic model
- know how to interpret the outcome.

Course content

This course deals with a number of stochastic modeling techniques that are often used in practice. They are motivated by showing the business context in which they are used. Topics we deal with are: birth-death-processes, basic queueing models, inventory models, renewal theory and simulation. We also repeat and extend certain parts of probability theory.

Form of tuition

Hoor- en werkcollege.

Type of assessment

Written examination.

Course reading

Lecture notes of Ger Koole (made available via blackboard).
Additional material will be announced in due time.

Target group

mBA, mMath

Asymptotic Statistics

Course code	X_400323 (400323)
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	500

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl>. Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Basic Models of Biological Networks

Course code	X_418154 ()
Period	Period 4
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. F.J. Bruggeman
Examinator	prof. dr. F.J. Bruggeman
Teaching staff	dr. J.P. Bruggeman, prof. dr. F.J. Bruggeman
Teaching method(s)	Lecture, Seminar, Computer lab
Level	400

Course objective

The aim of the course is to learn the basis of modelling of biological systems. Computer models of metabolic networks, signal transduction pathways and transcriptional regulation are becoming indispensable in modern (medical) biology. After this course, students have an understanding of the principles of modelling, have learned to work with modelling tools and have applied these tools to biological examples. This should provide enough background for students to communicate with modellers or read modelling papers.

Course content

In this course we will teach how to set up computer models of biological systems, and how such models can be programmed in common software tools. We will provide some basic theoretical concepts required for understanding how to make models and how to interpret the results. Topics will include: properties of cell components (such as enzyme kinetics), mass and energy balances, stoichiometry and constraint-based modelling, kinetic modelling, Metabolic Control Analysis, modelling software. Topics will be illustrated by computer practicals of biological examples.

Form of tuition

Lectures, self-study, computer practical work, computer modelling tutorials

Type of assessment

Results of computer assignments, written exams.

Course reading

A course syllabus with recent reviews and papers presented by the lecturers and guest researchers (max. 15 euros).

Blowing ups and deformations: an introduction to the theory of singularities

Course code	X_418165 ()
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/1132224>

Registration procedure

Registration is required via <https://www.sis.uva.nl> during the registration term before the start of the semester.

Capita Selecta Analysis and Dynamics

Course code	X_418166 ()
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/1132328>

Registration procedure

Registration is required via <https://www.sis.uva.nl> during the registration term before the start of the semester.

Category Theory and Topos Theory

Course code	X_418114 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. G.J.B. van den Berg
Examinator	prof. dr. G.J.B. van den Berg
Level	400

Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMATH

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Coding and Cryptography

Course code	X_405041 (405041)
Period	Period 1
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. R.M.H. de Jeu
Examinator	prof. dr. R.M.H. de Jeu
Teaching staff	prof. dr. R.M.H. de Jeu
Teaching method(s)	Lecture
Level	500

Course objective

To give an introduction the theory of error correcting codes and to cryptography.

Course content

This course provides a thorough introduction to the theory of error correcting codes, and to cryptography. It is aimed especially at students of Computer Science. For error correcting codes we shall include cyclic codes, BCH codes, Reed-Solomon codes and burst error correction. For cryptography we discuss some modern public key cryptography (e.g., RSA, ElGamal, DSA).

Form of tuition

Lectures and exercise classes

Type of assessment

Written exam and homework. The written exam will count for 80 percent of the grade, the homework will count for 20 percent of the grade. If not both the written exam and the homework are at least 55 percent each, then the maximum score will be 54 percent (which constitutes a fail).

Course reading

We shall be working from "Coding theory and cryptography, the essentials" by Hankerson, Hoffman, Leonard, Lindner, Phelps, Rodger and Wall (second edition, revised and expanded).

Recommended background knowledge

Some knowledge on linear algebra, on the integers modulo n , and on polynomials.

Target group

Coding Theory

Course code	X_418160 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Level	400

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl>. Registration required via <http://www.mastermath.nl>.

Target group

mMATH

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>. Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Complex Networks

Course code	X_405125 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching staff	dr. B.W. Rink
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl>. Registration required via <http://www.mastermath.nl>.

Target group

mMATH

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>. Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Complexe Analyse

Course code	X_400386 (400386)
Period	Period 4+5
Credits	6.0
Language of tuition	Dutch
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. R.C.A.M. van der Vorst
Examinator	prof. dr. R.C.A.M. van der Vorst
Teaching method(s)	Lecture, Seminar,
Level	300

Computational Dynamics

Course code	X_405126 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>

Target group

mMATH

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Remarks

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Computational Finance

Course code	X_418045 ()
Period	Period 4+5
Credits	6.0

Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching method(s)	Lecture
Level	400

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/16398>

Target group

mSFM

Remarks

This course is offered at the UvA. For more information contact: FNWI Education Service Centre, Science Park 904, servicedesk-esc-

science@uva.nl, +31 (0)20 525 7100.

Enrolment via <https://m.sis.uva.nl/vakaanmelden> is required.

Continuous Optimization

Course code	X_400446 (400446)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. R. Bekker
Examinator	dr. R. Bekker
Level	400

Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Continuum Mechanics

Course code	X_418115 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching method(s)	Lecture

Level	400
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Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Didactiek 1

Course code	O_MLDIDAC_1 ()
Period	Period 1, Period 4
Credits	6.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	C.L. Geraedts
Examinator	dr. A. Handelzalts
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, ir. E.J.F. Scheringa, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, drs. B. Klein, drs. W. Jongejan, drs. L.J. van Well-van Grootheest, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, dr. A.A. Kaal, dr. A. Handelzalts, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Teaching method(s)	Lecture, Study Group
Level	400

Didactiek 2

Course code	O_MLDIDAC_2 ()
Period	Period 2+3, Period 5+6
Credits	6.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	drs. B. Klein
Examinator	dr. A. Handelzalts

Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, ir. E.J.F. Scheringa, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, drs. B. Klein, drs. W. Jongejan, drs. L.J. van Well-van Grootheest, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, dr. A.A. Kaal, dr. A. Handelzalts, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Teaching method(s)	Study Group, Lecture
Level	400

Didactiek 3

Course code	O_MLDIDAC_3 ()
Period	Period 4+5+6
Credits	9.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	drs. K.L. Schaap
Examinator	drs. K.L. Schaap
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, ir. E.J.F. Scheringa, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, drs. B. Klein, drs. W. Jongejan, drs. L.J. van Well-van Grootheest, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, dr. A.A. Kaal, dr. A. Handelzalts, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Teaching method(s)	Lecture, Study Group
Level	400

Differential geometry

Course code	X_400509 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl/>

Target group

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Discrete Optimization

Course code	X_400445 (400445)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. R. Bekker
Examinator	dr. R. Bekker
Level	400

Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Dynamical Systems

Course code	X_400429 (400429)
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Teaching staff	dr. B.W. Rink
Teaching method(s)	Lecture
Level	400

Course objective

The aim of this course is to introduce the student to concepts, examples, results and techniques for studying smooth dynamical systems generated by ordinary differential equations or maps.

The student learns to apply techniques from topology and analysis to study properties of dynamical systems.

Course content

We provide a broad introduction to the subject of dynamical systems. In particular we develop theory of topological dynamics, symbolic dynamics and hyperbolic dynamics. Several examples are used to illustrate the theory and clarify the development of the theory.

An aim of dynamical systems theory is to describe asymptotic properties of orbits for typical initial points. The strength and beauty of the theory lies herein that techniques to do so work not only for special examples but for large classes of dynamical systems. The focus of the course will always be on learning techniques to analyse dynamical systems without relying on explicit formulas for the dynamical system.

As an example, the hyperbolic torus automorphism $(x,y) \mapsto (2x+y, x) \pmod{1}$ on the torus $\mathbb{R}^2/\mathbb{Z}^2$ is a topologically transitive dynamical system for which most orbits lie dense in the torus. What makes the example relevant is that small perturbations of it share its relevant properties. The automorphism is for instance C^1 -structurally stable, so that a C^1 small perturbation is also topologically transitive. To see this requires much more advanced techniques than needed to study the linear automorphism. These techniques rely on the construction of stable and unstable manifolds.

The stable manifold theorem is among the highlights of the course. Another central result we cover is the structural stability theorem for hyperbolic sets.

A topical description of contents

1. Topological dynamics. Notions to describe attractors, limit sets and chaotic dynamics such as recurrence, topological transitivity, topological mixing.
2. Symbolic dynamics and their use to study chaotic dynamics. Full shift. Subshift of finite type. Topological Markov chain.
3. Aspects of bifurcation theory
4. Examples of chaotic dynamical systems such as hyperbolic torus automorphisms, the Smale horseshoe map and the solenoid.
5. Hyperbolic dynamics. Stable manifolds. Shadowing (finding real orbits near approximate orbits).
6. Structural stability and its relation with hyperbolicity. Shadowing as a technique to study structural stability.

Form of tuition

Lectures (2x45 minutes) and exercise session (45 minutes) weekly.

Type of assessment

Two larger sets of homework exercises will be given. The end grade is determined from these homework sets and an individual written exam, both counting for half the grade.

Course reading

M. Brin and G. Stuck, "Introduction to Dynamical Systems", Cambridge University Press.

Entry requirements

Prerequisite is material covered in a standard bachelor program in mathematics, containing in particular a bachelor course on ordinary differential equations and topology.

Recommended background knowledge

In dynamical systems theory, results for dynamical systems generated by maps or differential equations are developed in parallel. Our focus will be on dynamical systems generated by maps. A bachelor course on differential equations treats how a differential equation gives rise to a flow, i.e. a dynamical system, and starts a study of its qualitative properties.

Notions and techniques from topological dynamical systems are used throughout the course and require knowledge of topology as taught in a bachelor programme.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Remarks

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl>. Registration is also required via <http://www.mastermath.nl>.

Dynamical Systems

Course code	X_400637 ()
Period	Period 1+2
Credits	6.0
Language of tuition	Dutch
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Teaching staff	dr. B.W. Rink
Teaching method(s)	Lecture, Seminar,
Level	300

Educational and Pedagogical Studies I

Course code	O_MLADEPI ()
Period	Period 1+2

Credits	6.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. A. Handelzalts
Examinator	dr. A. Handelzalts
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, drs. B. Klein, drs. W. Jongejan, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, dr. A.A. Kaal, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Teaching method(s)	Lecture
Level	500

Educational and Pedagogical Studies II

Course code	O_MLADEPII ()
Period	Period 1+2
Credits	3.0
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. A. Handelzalts
Examinator	dr. A. Handelzalts
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, drs. B. Klein, dr. T. Bosma, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, dr. A.A. Kaal, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Teaching method(s)	Lecture, Seminar
Level	500

Elliptic Curves

Course code	X_400505 (400505)
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Teaching method(s)	Lecture
Level	400

Target group
mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Remarks

This course will not be given in the year 2010/2011.

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Fourier analysis with applications in medical imaging

Course code	X_418167 ()
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/1132330>

Registration procedure

Registration is required via <https://www.sis.uva.nl> during the registration term before the start of the semester.

Functional Analysis

Course code	X_400328 (400328)
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching method(s)	Lecture
Level	500

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

General Statistics

Course code	X_400004 (400004)
Period	Period 1+2
Credits	6.0
Language of tuition	Dutch
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. F. Bijma
Examinator	dr. F. Bijma
Teaching method(s)	Lecture, Seminar,
Level	200

Hamiltonian Dynamics

Course code	X_405127 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching staff	dr. F. Pasquotto, dr. O. Fabert
Teaching method(s)	Lecture, Seminar
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Heuristic Methods in Operations Research

Course code	X_418006 (418006)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. G.J.B. van den Berg
Examinator	prof. dr. G.J.B. van den Berg
Level	400

Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl>.

Target group

mMath, mBA

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Hypergeometric Functions

Course code	X_418161 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl> .

Registration required via <http://www.mastermath.nl>

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Infinite dimensional systems

Course code	X_418095 ()
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. A.C.M. Ran
Examinator	prof. dr. A.C.M. Ran
Level	500

Course objective

Introduction to the theory of infinite dimensional systems.

Course content

The course covers the largest part of the book

Linear Port-Hamiltonian Systems on Infinite-dimensional Spaces,
by Birgit Jacob and Hans J. Zwart. Birkhäuser, 2012.

First finite dimensional systems theory is repeated with a focus on introducing port-Hamiltonian systems, then the theory of strongly continuous semigroups is treated. The theory is applied to several important examples involving the modeling of boundary control problems for systems whose dynamics is governed by partial differential equations.

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl> . Registration required via <http://www.mastermath.nl> .

Form of tuition

Lectures

Type of assessment

Homework only

Course reading

Linear Port-Hamiltonian Systems on Infinite-dimensional Spaces, by Birgit Jacob and Hans J. Zwart. Birkhäuser, 2012.

Recommended background knowledge

Analysis, differential equations, preferably also a first course in mathematical systems theory.

Target group

Master students in mathematics, physics, engineering.

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Interest Rate Models

Course code	X_418091 ()
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching staff	prof. dr. G.J.B. van den Berg
Teaching method(s)	Lecture
Level	500

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/21133>

Target group

mSFM, mMath

Registration procedure

Registration is required via <https://www.sis.uva.nl> during the registration term before the start of the semester.

Introduction to Numerical Bifurcation Analysis of ODE's and Maps

Course code	X_418116 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Lie Groups

Course code	X_400350 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Master Project Mathematics

Course code	X_400355 (400355)
Period	Ac. Year (September)
Credits	36.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. C.M. Quant
Examinator	dr. C.M. Quant
Level	600

Course objective

The objectives of the master project are:

- to explore a mathematical research problem or to distill a mathematical problem formulation from the context of the host organisation.
- to study relevant papers from the (mathematical) literature, to combine those, and to add an original contribution.
- to put the results and conclusions in proper perspective, also in relation to results obtained by others.
- to present the research both in writing and in an oral presentation.

Course content

The Master's programme is concluded by an internal or external master project. An external project ("internship") is carried out within a business, industry or research facility other than the departments of Mathematics.

For an internal research project, the student starts by identifying a research topic in consultation with his/her supervisor. This leads to a research plan, which is recorded on the form that can be downloaded here: <http://www.few.vu.nl/en/current-students/study-guidance-and-contact/final-assessment-form/index.asp> (a copy is given to the master coordinator). The project itself usually starts with a literature study, leads towards the boundaries of mathematical knowledge, and ideally culminates in original research by the student. The work is carried out by the student individually, while there are weekly or biweekly meetings with the supervisor to discuss progress and scientific questions. The work is presented both in a master thesis and in a colloquium talk (mandatory).

Form of tuition

Individual work; Either the student performs individual research or the student is an intern at a host organization.

Type of assessment

78 EC of the master program need to be completed before starting the final project.

Course reading

Assigned individually

Entry requirements

78 EC of the master program need to be completed before starting the final project.

Target group

Remarks

If you are planning to start your external project within four months, please make an appointment with Annemieke van Goor (vangoor@few.vu.nl) at the Internship Office. Additional information can be found at <http://www.few.vu.nl/en/current-students/int-car/internships/index.asp>

Master Project Mathematics (T,E track)

Course code	X_405037 (405037)
Period	Ac. Year (September)
Credits	24.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. C.M. Quant
Examinator	dr. C.M. Quant
Level	600

Course objective

The objectives of the master project are:

- to explore a mathematical research problem or to distill a mathematical problem formulation from the context of the host organisation.
- to study relevant papers from the (mathematical) literature, to combine those, and to add an original contribution.
- to put the results and conclusions in proper perspective, also in relation to results obtained by others.
- to present the research both in writing and in an oral presentation.

Course content

The Master's programme is concluded by an internal or external master project. An external project ("internship") is carried out within a business, industry or research facility other than the departments of Mathematics.

Form of tuition

Either the student performs individual research or the student is an intern at a host organization.

Type of assessment

Assessment is based on the research performed (level, quality, quantity, independence, etcetera), the written master thesis, and the colloquium talk. The form used for the assessment of a research project can be downloaded here: <http://www.few.vu.nl/en/current-students/study-guidance-and-contact/final-assessment-form/>

Course reading

assigned individually

Entry requirements

90 EC of the master program need to be completed before starting the final project.

Target group
mSFM, mMath

Remarks

If you are planning to start your external project within four months, please make an appointment with Annemieke van Goor (vangoor@few.vu.nl) at the Internship Office. Additional information can be found at <http://www.few.vu.nl/en/current-students/int-car/internships/index.asp>

Mathematical Biology

Course code	X_400504 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. R. Planque
Examinator	dr. R. Planque
Teaching staff	dr. R. Planque
Teaching method(s)	Lecture
Level	400

Course objective

This is a master course for math students about mathematical methods to gain insight in the mechanisms underlying biological phenomena. In the course, a lot of attention is paid to "translation": how do we get from biological information to a mathematical formulation of questions? And what do the mathematical results tell us about biological phenomena? In addition, the course aims to introduce general physical ideas about time scales and spatial scales and how these can be used to great advantage when performing a mathematical analysis.

Course content

1. Exploiting time scale differences : the quasi-steady-state-approximation

- Michaelis Menten enzyme kinetics
- Holling's functional response
- excitable media: Fitzhugh-Nagumo

2. Phase plane analysis

Essentially an assignment : students work in couples through a series of exercises about prey-predator interaction. In a lecture we explain some key notions, such as linearized stability and Poincare-Bendixon.

3. Diffusion (mainly linear theory; partly in the form of assignments)

- various derivations of the diffusion equation
- the fundamental solution, superposition
- transport by diffusion: what distance in how much time?
- separation of variables, eigenfunctions/modes
- the asymptotic speed of propagation

4. Reaction-Diffusion (nonlinearity)

- travelling waves

- scalar equations do NOT generate stable patterns (in convex domains)
- Turing instability
- bifurcation theory
- transition layers (excitable systems)?

5. Age/size structured populations, cell cycle models

6. Chemotaxis

7. Branching processes, links to epidemiology

8. Adaptive Dynamics

9. Master equations and additional topics, as time permits.

Form of tuition

- lectures (notes are in preparation and should be ready by the time the course is given) which explain and illustrate the methods while referring to other sources for detailed accounts of the underlying mathematical theory
- assignments which provide training in modelling and in the use of the methods. Students work on assignments, using both pen and paper and computer tools (MatLab).

Type of assessment

Grades are to a large extent based on the handed in written texts and on oral presentations.

Course reading

Lecture notes will be provided by the instructors. See also the course website for the latest details:

<http://www.few.vu.nl/~rplanque/Onderwijs/MathBio/>

Recommended background knowledge

Basic knowledge about linear algebra, analysis, ODE, stochastic processes. (The key point, however, is the attitude: students should be willing to quickly fill in gaps in background knowledge.)

Target group

MSc Mathematics

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Measure Theoretical Probability

Course code	X_400244 (400244)
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath, mSFM

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Measure Theory

Course code	X_401028 (401028)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. J. van den Berg
Examinator	prof. dr. J. van den Berg
Teaching staff	prof. dr. R.W.J. Meester
Teaching method(s)	Lecture, Seminar,
Level	300

Course objective

Basics of measure theory and the Lebesgue integral

Course content

We motivate and introduce the notion of a measure, that is, a way to assign a size to as many subsets as possible in an abstract space. It turns out that it is in general not possible to measure all sets, at least if one insists on additivity of the measure. This leads to the notion of a sigma-algebra.

Once we have defined measure, we can introduce and discuss so called measurable functions which, roughly speaking, form the class of functions which we will be able to integrate. We then introduce and study integration of these measurable functions with respect to a measure. We discuss (among other things) the monotone and dominated convergence theorems concerning the interchangeability of limit and integral, the substitution rule, absolute continuity and the relation of this new integral to the Riemann integral. We also discuss multi-dimensional Lebesgue measures, product measures and Fubini's theorem.

The theory leads to a new perspective on integration of functions, which is not only more general when working on the real line, but also allows one to work in an abstract setting. This is of crucial importance for the development of (for example) functional analysis and probability theory.

Form of tuition

Classical classes with exercise classes.

Type of assessment

Written final exam, with a written midterm exam after 7 weeks. The final exam will be 50% of the final grade, and the midterm exam will be 40%. The remaining 10% will be homework, but the homework only counts if the weighted average of the two exams is at least 5,50.

Course reading

Rene L. Schilling: Measures, Integrals and Martingales, Cambridge University Press.

Entry requirements

Basics of calculus.

Target group

3W, 3Ect, 3WN

Model Theory

Course code	X_437024 (437024)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course descriptions and locations see

<http://www.mastermath.nl>

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Modular Forms

Course code	X_400599 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. S.R. Dahmen
Level	400

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl>. Registration required via <http://www.mastermath.nl>

Target group

mMATH

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Remarks

Mastermath course, see:

http://www.mastermath.nl/program/spring2016/Master_courses_2016/ModularForms/

Neurogenomics

Course code	AM_1007 ()
Period	Period 3
Credits	6.0
Language of tuition	English
Faculty	Fac. der Aard- en Levenswetenschappen
Coordinator	prof. dr. A.B. Smit
Examinator	prof. dr. A.B. Smit
Teaching method(s)	Lecture, Study Group, Computer lab
Level	500

Course objective

To provide the Master of Neuroscience students with a solid basis in understanding the genome and working mechanisms and function of genes in relation to the development and functioning of the nervous system.

Course content

The course will address the various aspects of functional analysis of the genome, by addressing the following topics:

- The search for genes and gene variants which are underlying neuronal physiology and pathology, including forward genetics and gene-hunting strategies
- Functional analysis of genes through reverse genetics
- Gene expression analysis of neuronal cells and brain areas (gene expression profiling)
- The analysis of proteins (proteomics) and complexes thereof.
- Simulation of genetic and protein networks
- The introduction of various model organisms relevant for neurogenomics research, such as, man, mouse, Drosophilla, C. elegans, and zebrafish.

Form of tuition

Lectures, experiments, workshops, student presentations, computer practicals

Type of assessment

Written examination, open end questions. Practical task, presentation and literature evaluation.

Course reading

To be announced on Blackboard

Entry requirements

Bachelor Biology, Biomedical Sciences, Psychology with profile Biological Psychology or Neurophysiology

Registration procedure

Students need to enroll via VUnet

Students not enrolled in the VU master's in Neurosciences, need to contact the course coordinator prior to enrollment

Remarks

Language: tuition in English

Nonparametric Bayesian Statistics

Course code	X_418124 ()
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	500

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/19550>

Target group

mMath, mSFM

Remarks

This course is offered at the UvA. For more information contact: FNWI Education Service Centre, Science Park 904, servicedesk-esc-science@uva.nl, +31 (0)20 525 7100.

Enrolment via <https://m.sis.uva.nl/vakaanmelden> is required.

Numerical Linear Algebra

Course code	X_400329 (400329)
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Level	400

Course content

This course is part of the joint national master programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Numerical Methods

Course code	X_401039 (401039)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. R. Castelli
Examinator	dr. R. Castelli
Teaching staff	dr. R. Castelli
Teaching method(s)	Lecture, Seminar
Level	300

Course objective

- Gain experience in numerically solving a variety of problems.
- Getting acquainted with methods from numerical analysis.
- Develop intuition for the reliability of numerical methods.
- Learn how to use matlab.

Course content

Numerical methods are used frequently in all areas of science, such as fluid dynamics, meteorology and financial risk management. Moreover, techniques from numerical analysis play an important role in mathematical research on differential equations, stochastics, optimization, etcetera.

We focus on the main numerical methods from modern-day analysis and scientific computing. The theory is implemented in hands-on practical assignments. Active participation is expected. The list of subjects includes: error analysis, systems of nonlinear equations, eigenvalue problems, least square methods, fast Fourier transform, ordinary and partial differential equations. Applications include phone number recognition, ranking algorithms, curve following and planet motions.

Form of tuition

Lectures alternated with practical work in the computer rooms.

A number of matlab assignments form an integral part of the course.

Type of assessment

Active participation is expected. The grade is determined on the basis of the assignment (matlab code and short reports).

Course reading

Numerical Analysis by Richard Burden and J. Douglas Faires
ISBN: 978-0538735643

Entry requirements

A basic course in linear algebra (e.g. X_400041, X_400042, X_400638 or X_400639)

Recommended background knowledge

A basic course in linear algebra.

Target group

2W, 2W-B, mBA, mBA-D

Registration procedure

Enroll on blackboard

Numerical Methods for Stationary PDE's

Course code	X_418057 (418057)
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching method(s)	Lecture
Level	500

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Operator Algebras

Course code	X_418062 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen

Coordinator	dr. B.W. Rink
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Optimization of Business Processes

Course code	X_400422 (400422)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. G.M. Koole
Examinator	prof. dr. G.M. Koole
Teaching staff	prof. dr. G.M. Koole
Teaching method(s)	Lecture
Level	400

Course objective

To learn about applications of stochastic operations research in the context of a few application areas, especially in services.

Course content

We deal with a number of application areas of stochastic modeling: production logistics, call centers, health care and revenue management. For each area we present quantitative problems and discuss how they can be solved using mathematical models. We also discuss a number of new models. Several guest lectures are given by people from industry.

Form of tuition

Lectures and practical work.

Type of assessment

Written examination, individual assignments, and a book presentation.

Course reading

Lecture notes.

Recommended background knowledge

Applied Stochastic Modeling or equivalent knowledge

Target group

mBA, mBA-D, mMath

Remarks

Attendance mandatory.

Parallel Algorithms

Course code	X_418011 (418011)
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Level	400

Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Partial Differential Equations

Course code	X_400330 (400330)
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. J. Hulshof
Examinator	prof. dr. J. Hulshof
Teaching staff	prof. dr. J. Hulshof
Teaching method(s)	Lecture
Level	500

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Peergroup 1

Course code	O_MLPEERGR_1 ()
Period	Period 1+2+3, Period 4+5+6
Credits	0.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. A. Handelzalts
Examinator	dr. A. Handelzalts
Teaching method(s)	Study Group
Level	400

Peergroup 2

Course code	O_MLPEERGR_2 ()
Period	Period 3+4+5
Credits	0.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. A. Handelzalts
Examinator	dr. A. Handelzalts
Teaching method(s)	Study Group

Physical Biology of the Cell

Course code	X_422589 ()
Period	Period 2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. ir. E.J.G. Peterman
Examinator	prof. dr. ir. E.J.G. Peterman
Teaching staff	prof. dr. ir. E.J.G. Peterman, prof. dr. ir. G.J.L. Wuite
Teaching method(s)	Seminar
Level	400

Course objective

- To provide insight in how the basic tools and knowledge of physics and physical chemistry (in particular mechanics, statistical physics and thermodynamics) and mathematics can be used to better understand biology on the cellular and molecular level.
- To be able to understand and build quantitative models that provide a

deeper insight in living systems.

- To provide insight in how quantitative data obtained from microscopic imaging methods can be used to increase the understanding of biological systems.

Course content

- Biology by Numbers
- Construction Plans for Cells and Organisms
- Mechanical and Chemical Equilibrium in the Living Cell
- Entropy Rules!
- Two-State Systems: From Ion Channels to Cooperative Binding
- Random Walks and the Structure of Macromolecules
- Beam Theory: Architecture for Cells and Skeletons
- The Mathematics of Water
- A Statistical View of Biological Dynamics
- Rate Equations and Dynamics in the Cell
- Dynamics of Molecular Motors

Form of tuition

Lectures & Tutorials

Type of assessment

Oral Presentation & written exams (2).

Course reading

Phillips, R., Kondev, J., and Theriot, J., Physical Biology of the Cell. 2nd Edition New York: Garland Science, 2012 (ISBN 0815344503). (1st edition is also fine)

Recommended background knowledge

Mathematics: Calculus & Mathematische Methoden (or comparable)

Physics: basics of mechanics & thermodynamics

Target group

3N, 3MNW mi-BB, 3WN

Remarks

This course is part of the Minors Biomedische Beeldvorming and Bioinformatics and Systems Biology.

Portfolio Theory

Course code	X_400535 (400535)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	500

Course content

The course description is available on:

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/18617>

Target group

mSFM, mMath

Remarks

This course is offered at the UvA. For more information contact: FNWI Education Service Centre, Science Park 904, servicedesk-esc-science@uva.nl, +31 (0)20 525 7100.

Enrolment via <https://m.sis.uva.nl/vakaanmelden> is required.

Praktijk 1

Course code	O_MLPRAK_1 ()
Period	Period 1, Period 4
Credits	6.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. A. Handelzalts
Examinator	dr. A. Handelzalts
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, ir. E.J.F. Scheringa, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, drs. L.J. van Well-van Grootheest, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, dr. A.A. Kaal, dr. A. Handelzalts, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Teaching method(s)	Study Group
Level	400

Praktijk 2

Course code	O_MLPRAK_2 ()
Period	Period 2+3, Period 5+6
Credits	9.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. A. Handelzalts
Examinator	dr. A. Handelzalts
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, ir. E.J.F. Scheringa, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, dr. A.A. Kaal, dr. A. Handelzalts, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Teaching method(s)	Study Group
Level	400

Praktijk 3

Course code	O_MLPRAK_3 ()
Period	Period 4+5+6
Credits	15.0

Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. A. Handelzalts
Examinator	dr. A. Handelzalts
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, ir. E.J.F. Scheringa, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, dr. A.A. Kaal, dr. A. Handelzalts, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Level	400

Praktijk onderzoek 1

Course code	O_MLPROZ_1 ()
Period	Period 3, Period 6
Credits	3.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. H.B. Westbroek
Examinator	dr. H.B. Westbroek
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, ir. E.J.F. Scheringa, prof. dr. M. Meeter, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, drs. B. Klein, drs. W. Jongejan, drs. L.J. van Well-van Grootheest, dr. T. Bosma, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, dr. J.M.H. Swennen, dr. A.A. Kaal, dr. A. Handelzalts, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Teaching method(s)	Study Group, Lecture
Level	400

Praktijk onderzoek 2

Course code	O_MLPROZ_2 ()
Period	Period 4+5+6
Credits	6.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. H.B. Westbroek
Examinator	dr. A. Handelzalts

Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, ir. E.J.F. Scheringa, prof. dr. M. Meeter, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, drs. B. Klein, drs. W. Jongejan, drs. L.J. van Well-van Grootheest, dr. T. Bosma, dr. H.B. Westbroek, C.L. Geraedts, dr. J.M.H. Swennen, dr. A.A. Kaal, dr. A. Handelzalts, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw
Teaching method(s)	Lecture, Seminar
Level	400

Probabilistic and Extremal Combinatorics

Course code	X_418118 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Quantum Groups and Knot Theory

Course code	X_400343 ()
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	600

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/17254>

Target group

mMath

Registration procedure

Registration is required via <https://www.sis.uva.nl> during the registration term before the start of the semester.

Queueing Theory

Course code	X_400397 (400397)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Level	400

Course content

This course is part of the joint national master programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Queues & Levy Fluctuation Theory

Course code	X_405130 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl>. Registration required via <http://www.mastermath.nl>.

Target group

mMATH, mSFM

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your

grades from Mastermath to the administration of your university.

Reflection Groups, Affine Hecke Algebras and Integrable Systems

Course code	X_418168 ()
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/1132987>

Registration procedure

Registration is required via <https://www.sis.uva.nl> during the registration term before the start of the semester.

Research I

Course code	O_MLVPOOI ()
Period	Period 1+2+3
Credits	3.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. A. Handelzalts
Examinator	dr. A. Handelzalts
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, drs. I. Pauw, drs. W.S. Hoekstra, drs. C.D.P. van Oeveren, drs. S. Donszelmann, drs. W. Jongejan, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, prof. dr. J.J. Beishuizen, dr. A.A. Kaal, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart
Teaching method(s)	Lecture, Seminar
Level	500

Research II

Course code	O_MLVPOOII ()
Period	Period 1+2+3
Credits	6.0
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. H.B. Westbroek
Examinator	dr. H.B. Westbroek
Teaching staff	drs. W. Jongejan, dr. T. Bosma, dr. H.B. Westbroek, dr. A.A. Kaal, dr. A. Handelzalts, W. Maas
Teaching method(s)	Lecture, Seminar
Level	500

Riemann Surfaces

Course code	X_400325 (400325)
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via

<http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Rigid Geometry

Course code	X_418162 ()
Period	Period 1+2
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. R.M.H. de Jeu
Level	500

Course objective

Rigid geometry over a non-Archimedean valued field was introduced by J. Tate in order to define the analogues of complex analytic spaces. The theory was developed by many mathematicians and turned out to be a good language for problems on algebraic curves, Abelian varieties, Drinfeld' modules, Dwork cohomology, etc.

In this course we want to treat the basic properties of rigid spaces and then apply these to some topics described below.

Course content

We first treat the following basic material

Valued fields, local fields, Banach spaces over valued fields.

Analytic functions on the projective line over a valued field.

Affinoid algebras, affinoid spaces and rigid spaces.

We shall then proceed to applications, which may include the following topics:

The Tate curve
Stable reduction of curves
Abelian varieties with multiplicative reduction
Mumford curves and Schottky groups
Drinfeld modules
Counting points with Dwork cohomology according to Kedlaya
Coleman integration

Other topics may be covered as well.

Form of tuition

Each class consists of two 45 minute lectures and one 45 minute problem session. Homework will be assigned but not marked, it will be discussed during the problem session.

Type of assessment

The final grade will be based on either a final written exam, or a take-home exam with a follow-up oral exam, depending on the number of students.

The decision will be taken early in the course.

Course reading

- [1] S. Bosch - Lectures on formal and rigid geometry - LNM 2105, 2014.
- [2] J. Fresnel and M.van der Put - Rigid analytic geometry and its applications - Progress in Mathematics 218, 2004.
- [3] L. Gerritzen and M.van der Put - Schottky groups and Mumford curves - LNM 817, 1980.
- [4] Proceedings of the Workshop on Drinfeld modules, Modular schemes and Applications - World Scientific 1997. (Editors Gekeler, van der Put, Reversat, Van Geel); in particular lectures 6,7 and 10.

We shall follow the first few chapters of [2] for the basic material. The relevant chapters will be made available as paper copies, but you are strongly advised to buy this text.

Recommended background knowledge

A standard course on commutative rings, ideals, prime ideals and maximal ideals, zero divisors, ring homomorphisms, quotient rings, subrings, polynomial rings, formal power series, finite fields, algebraically closed fields.

A standard course on complex analytic functions (of one variable). Some knowledge of algebraic geometry is helpful.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>
Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Remarks

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions, see <http://www.mastermath.nl>

Registration required via <http://www.mastermath.nl>

Scheduling

Course code	X_400396 (400396)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. R. Bekker
Examinator	dr. R. Bekker
Level	400

Course content

This course is part of the joint national master programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath, mBA

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Scientific Writing in English

Course code	X_400512 ()
Period	Period 4
Credits	3.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	M. van den Hoorn
Examinator	M. van den Hoorn
Teaching method(s)	Lecture
Level	400

Course objective

The aim of this course is to provide Master's students with the essential linguistic know-how for writing a scientific article in English that is well organized, idiomatically and stylistically appropriate and grammatically correct.

At the end of the course students

- know how to structure a scientific article;
- know what the information elements are in parts of their scientific article;
- know how to produce clear and well-structured texts on complex subjects;
- know how to cite sources effectively;
- know how to write well-structured and coherent paragraphs;
- know how to construct effective sentences;
- know what collocations are and how to use them appropriately;
- know how to adopt the right style (formal style, cohesive style, conciseness, hedging)
- know how to avoid the pitfalls of English grammar;
- know how to use punctuation marks correctly;
- know what their own strengths and weaknesses are in writing;
- know how to give effective peer feedback.

Final texts may contain occasional spelling, grammatical or word choice errors, but these will not distract from the general effectiveness of the text.

Course content

The course will start with a general introduction to scientific writing in English. Taking a top-down approach, we will then analyse the structure of a scientific article in more detail. As we examine each section of an article, we will peel back the layers and discover how paragraphs are structured, what tools are available to ensure coherence within and among paragraphs, how to write effective and grammatically correct sentences and how to choose words carefully and use them effectively.

Topics addressed during the course include the following:

- Structuring a scientific article
- Considering reading strategies: who is your readership? How do they read your text? What do they expect? How does that affect your writing?
- Writing well-structured and coherent paragraphs
- Composing effective sentences (sophisticated word order, information distribution).
- Arguing convincingly – avoiding logical fallacies
- Academic tone and style: hedging – why, how, where?
- Using the passive effectively
- Understanding grammar (tenses, word order, etc.)
- Understanding punctuation
- Referring to sources: summarising, paraphrasing, quoting (how and when?)
- Avoiding plagiarism
- Vocabulary development: using appropriate vocabulary and collocations

Form of tuition

Scientific Writing in English is an eight-week course and consists of 2 contact hours a week. Students are required to spend at least 6 to 8 hours of homework per week. They will work through a phased series of exercises that conclude with the requirement to write several text parts (Introduction, Methods, Discussion and Abstract). Feedback on the writing assignments is given by the course teacher and by peers.

Type of assessment

Students will receive the three course credits when they meet the following requirements:

- Students hand in three writing assignments (Introduction, Methods,

Discussion)

- Students get a pass mark for all writing assignments;
- Students provide elaborate peer feedback (Introduction, Methods, Discussion, Abstract);
- Students attend at least 7 out of 8 sessions;
- Students are well prepared for each session (i.e. do all homework assignments);
- Students participate actively in class;
- Students do not plagiarise or self-plagiarise.

Writing assignments:

1. If students have a BSc thesis in a traditional thesis form (e.g., 20+ pages) and written in English, they may use this for the writing assignments.
2. If students have a BSc thesis in a traditional form (e.g., 20+ pages) written in another language than English, they may use this for the writing assignments.
3. If students have written a paper or report in English that's not already in article form, they may use this for the writing assignment.
4. If students are working on their MSc thesis or internship report when taking Scientific Writing in English, they may use this for the writing assignments. They will have to notify their supervisor to make sure that they won't be accused of self-plagiarism.
5. If students cannot or do not wish to use any of the above-mentioned texts for the writing assignments (1-4), they are expected to do a limited Literature Review on a topic in their field of research, using at least 5 articles.

Students are not allowed to use the following texts for the writing assignments:

1. A BSc thesis written in English that's already in article form.
2. A MSc thesis written in English that's already in article form (and that has already been marked).
3. An internship report written in English that's already in article form (and that has already been marked).
4. A paper or report written in English that's already in article form.

Course reading

Effective Scientific Writing: An Advanced Learner's guide to Better English, 3rd edition (June 2013) (A. Bolt & W. Bruins, ISBN 978 90 8659 617 1). VU bookstore: €27.95.

Target group

This course is only open to students of the two-year Master's programmes Business Analytics, Mathematics and Stochastics and Financial Mathematics of the Faculty of Sciences. These students are only eligible to the course if they have already conducted scientific research (e.g. for their Bachelor's thesis) or if they will be working on a research project when taking Scientific Writing in English.

Remarks

- To do well, students are expected to attend all lessons. Group schedules are to be found at VUnet and on Blackboard.
- A VUnet registration for this course automatically gives access to the corresponding Blackboard site. Group registration only takes place via Blackboard (general groups: registration by students following FEW programmes offering this course; groups assigned to specific studies: registration through programme and course coordinator).

- Make sure Scientific Writing in English does not overlap with another course.
- If you have registered for a group in Blackboard, you are expected to attend all sessions. If you decide to withdraw from the course, do so in time in VUnet. This will avoid a 'fail' on your grade list for not taking part in this course and allows other students to fill in a possible very wanted group spot.
- For specific Blackboard matters concerning this course, please contact onderwijsbureau.beta@vu.nl.

Semidefinite Optimization

Course code	X_418120 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Seminar Mathematics

Course code	X_405024 (405024)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. O. Fabert
Examinator	dr. O. Fabert
Teaching staff	dr. B.T. Knapik
Teaching method(s)	Lecture
Level	400

Course objective

The aim of this course is to learn to read papers at a research level, organise the material for the framework of a seminar talk, and practice

presentation skills for such a talk. At the end of the course, the student will be able to acquire the prerequisites for reading and understanding a paper by researching the literature on his own, understand the logic of a paper, and to critically evaluate a paper. He will be able to extract and condense the material for a talk of a fixed length.

Course content

We will read papers from a wide range of areas of mathematics. Students will have a choice from a list.

Form of tuition

Seminar talks by students, individual coaching, group discussion, self study.

Type of assessment

Seminar talk

Course reading

Various; will be announced in the seminar

Target group

mMath, mSFM

Remarks

This course will have three variants: 'Analysis' given by dr. O. Fabert (VU), 'Geometry' given by dr. H. Posthuma (UvA), and 'Stochastics' given by dr. B. Knapik (VU). More details at <http://www.few.vu.nl/~bkk320/semmath.html>. Course registration is compulsory. VU students register at the VU and UvA students at the UvA (<https://www.sis.uva.nl>). Note: presence at all meetings is compulsory.

Semisimple Lie Algebras

Course code	X_418034 (418034)
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl>. Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>. Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Remarks

The course is taught once every two years, the next opportunity will be in study year 2016-2017

Set Theory

Course code	X_418035 (418035)
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl> . Registration required via <http://www.mastermath.nl> .

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Simulation Methods in Statistics

Course code	X_400258 (400258)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/14991>

Target group

mMath, mSFM

Remarks

This course is offered at the UvA. For more information contact: FNWI Education Service Centre, Science Park 904, servicedesk-esc-science@uva.nl, +31 (0)20 525 7100.

Enrolment via <https://m.sis.uva.nl/vakaanmelden> is required.

Spatial Statistics

Course code	XMM_00001 ()
Period	Period 4+5
Credits	6.0
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Specialisation

Course code	O_MLVERD ()
Period	Period 2+3
Credits	3.0
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	dr. A. Handelzalts
Examinator	dr. A. Handelzalts
Teaching staff	drs. J.K.W. Riksen, drs. H.R. Goudsmit, drs. Y.G. Meindersma, drs. W.S. Hoekstra, drs. S. Donszelmann, dr. H.B. Westbroek, C.L. Geraedts, drs. A. Krijgsman, drs. K.L. Schaap, W. Maas, F.L. de Vries MSc, drs. H. Stouthart, drs. I. Pauw, drs. C.D.P. van Oeveren
Teaching method(s)	Seminar,
Level	500

Statistical Data Analysis

Course code	X_420067 (420067)
Period	Period 1
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/14976>

Remarks

This course is offered at the UvA. For more information contact: FNWI Education Service Centre, Science Park 904,

servicedesk-esc-science@uva.nl, +31 (0)20 525 7100.
Enrolment via <https://m.sis.uva.nl/vakaanmelden> is required.

Statistical Data Analysis

Course code	X_401029 (401029)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Teaching method(s)	Lecture, Seminar,
Level	300

Course objective

This course acquaints the students with the theory and application of several widely used statistical analysis techniques. After completing this course the student knows the theory behind the different techniques and is able to verify which techniques are applicable to a given data set. Using the learned statistical tools, the student is able to summarize and analyze real data sets using the statistical software package R.

Course content

This is an advanced level statistical data analysis course that builds on an introductory course on statistics, e.g. Algemene Statistiek. The course introduces the students to several widely used statistical models and methods, and the students are taught how to apply these tools to real data with the use of the statistical software package R. The following subjects are covered:

- summarizing data;
- investigating the distribution of data;
- robust methods;
- non-parametric methods;
- bootstrap;
- two-sample problems;
- contingency tables;
- multiple linear regression.

The course is a combination of theory (in the lectures) and practice (in the computer classes). Since the solutions of the computer assignments are discussed during the lectures, the theory is explicitly linked to the practice of statistical data analysis.

Form of tuition

Lectures, computer classes.

Type of assessment

Weekly homework assignments in R and written exam.

Course reading

Lecture notes.

Recommended background knowledge

Students should have basic knowledge on statistics, e.g. Algemene Statistiek (X_400004).

Target group

2BA, 2W, 2W-B, 3W, 3W-B, 3Ect.

Remarks

Language of tuition: English

Statistical Models

Course code	X_400418 (400418)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. E.N. Belitser
Examinator	dr. E.N. Belitser
Teaching staff	prof. dr. M.C.M. de Gunst, dr. E.N. Belitser
Teaching method(s)	Lecture
Level	400

Course objective

The goals of this course are to get acquainted with some of the most commonly used statistical models, to learn how to apply these models in valid settings, and to understand the basic theory behind these models.

Course content

Analysis of Variance, Generalized Linear Models, Non-linear Models, Time Series.

Form of tuition

Course of lectures, exercises and tutorial

Type of assessment

Assignments and examination.

Course reading

Lecture notes "Statistical Models" by M.C.M. de Gunst.

Recommended background knowledge

Linear Algebra, Probability Theory and Statistics. Statistical Data Analysis (X_401029)

Target group

mBA, mBA-D, mMath

Remarks

Students will use statistical package R (www.r-project.org/) for data analysis.

Statistics for High-Dimensional Data

Course code	X_405113 ()
Period	Period 4+5
Credits	6.0

Language of tuition	Dutch
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. M. van de Wiel
Examinator	dr. M. van de Wiel
Teaching staff	dr. M. van de Wiel
Teaching method(s)	Lecture
Level	400

Course objective

Teaching students the adjustments to classical statistical methodology, necessary to tackle high-dimensional data.

Course content

This course gives an overview of statistical methods that are used for analyzing high-dimensional data sets in which many variables (often thousands) have been measured for a limited number of subjects. This type of data arises in genomics, where genetic information is measured for many thousands of genes simultaneously, in functional MRI imaging of the brain, and also in economic applications. The course covers some of the most important statistical issues for high-dimensional data, including: a) initial processing of the data; b) model-based statistical inference for Gaussian and count data (classical and Bayesian methods); c) multiple testing (family-wise error rate and false discovery rate control); d) prediction of binary endpoints (e.g. recurrence of a tumor) and survival; e) clustering of samples (e.g. to find tumor subtypes). Several specific types of high-dimensional data will be discussed and used during the course. In terms of applications the course focuses on cancer genomics, but theoretical aspects will apply to other fields as well.

Form of tuition

Lectures + practical exercises

Type of assessment

Written exam

Course reading

Tutorial in biostatistics: multiple hypothesis testing in genomics" by Goeman & Solari (article in Statistics in Medicine) plus handouts provided by the lecturer

Recommended background knowledge

Algemene statistiek, Statistical Data Analysis

Target group

mMath, mSFM

Stochastic Differential Equations

Course code	X_400454 (400454)
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen

Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Level	500

Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

You have to register your participation in each Mastermath course via <http://www.mastermath.nl/registration/>

Registration is mandatory and absolutely necessary for transferring your grades from Mastermath to the administration of your university.

Stochastic Integration

Course code	X_400470 (400470)
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Level	400

Course content

The course description is available on:

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/14994>

Target group

mMath, mSFM

Remarks

This course is offered at the UvA. For more information contact: FNWI Education Service Centre, Science Park 904, servicedesk-esc-science@uva.nl, +31 (0)20 525 7100.

Enrolment via <https://m.sis.uva.nl/vakaanmelden> is required.

Stochastic Optimization

Course code	X_400336 (400336)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. S. Bhulai
Examinator	dr. S. Bhulai
Teaching staff	dr. S. Bhulai
Teaching method(s)	Lecture

Level	400
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Course objective

The goal of the course is to discuss techniques from the field of stochastic optimization and their applications.

Course content

This course deals with the theory and algorithms for stochastic optimization with an application to controlled stochastic systems (e.g., call center management, inventory control, optimal design of communication networks). We discuss aspects of semi-Markov decision theory and their applications in certain queueing systems. In a programming assignment, students learn to implement optimization algorithms and experiment with them. Experience with and insight into the more theoretical subject is obtained through homework exercises.

Form of tuition

Lectures.

Type of assessment

Programming and written exercises, final exam.

Course reading

Lecture notes will be posted on BlackBoard

Entry requirements

Stochastische Methoden (400391) or equivalent and a programming language.

Recommended background knowledge

Stochastische Processen (X_401026) and Wachtrijmodellen (X_401061) or equivalent courses on Stochastic Processes and Queueing Theory and a programming language.

Target group

mBA, mBa-D, mMath, mSFM

Stochastic Processes

Course code	X_400339 (400339)
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

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Stochastic Processes for Finance

Course code	X_400352 (400352)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. E.N. Belitser
Examinator	dr. E.N. Belitser
Teaching staff	dr. E.N. Belitser
Teaching method(s)	Lecture
Level	400

Course objective

Learn basics of stochastic processes in continuous time, including the concepts of martingales and stochastic integration; apply these concepts to price options on stocks and interest rates by the no-arbitrage principle.

Course content

Financial institutions trade in risk, and it is therefore essential to measure and control such risks. Financial instruments such as options, swaps, forwards, etc. play an important role in risk management, and to handle them one needs to be able to price them. This course gives an introduction to the mathematical tools and theory behind risk management.

A "stochastic process" is a collection of random variables, indexed by a set T . In financial applications the elements of T model time, and T is the set of natural numbers (discrete time), or an interval in the positive real line (continuous time). "Martingales" are processes whose increments over an interval in the future have zero expectation given knowledge of the past history of the process. They play an important role in financial calculus, because the price of an option (on a stock or an interest rate) can be expressed as an expectation under a so-called martingale measure. In this course we develop this theory in discrete and continuous time. Most models for financial processes in continuous time are based on a special Gaussian process, called Brownian motion. We discuss some properties of this process and introduce "stochastic integrals" with Brownian motion as the integrator. Financial processes can next be modeled as solutions to "stochastic differential equations". After developing these mathematical tools we turn to finance by applying the concepts and results to the pricing of derivative instruments. Foremost, we develop the theory of no-arbitrage pricing of derivatives, which are basic tools for risk management.

Form of tuition

Lectures and exercises.

Type of assessment

Assignments and written examination.

Course reading

Lecture notes.

In addition, it is useful to have the following books:

Shreve, "Stochastic Calculus for Finance I: The Binomial Asset Pricing Model", Springer;

Shreve, "Stochastic Calculus for Finance II: Continuous-time models", Springer.

Entry requirements

Probability (X_400622) and Analysis 1 (X_400005), or their equivalents.

Recommended background knowledge

Measure Theory.

Target group

mBA, mBA-D, mMath, mSFM, master Econometrics.

Remarks

A significant part of the course is used to introduce mathematical subjects and techniques like Brownian motion, stochastic integration and Ito calculus. In view of this, the course is NOT meant for students who already followed the master course "Stochastic Integration". On the other hand, after completing this course, students may be motivated to follow the other one (Stochastic Integration) to study the above mentioned mathematical subjects in a deeper and more rigorous way.

Symplectic Geometry

Course code	X_418036 (418036)
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. G.J.B. van den Berg
Examinator	prof. dr. G.J.B. van den Berg
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl> . Registration required via <http://www.mastermath.nl> .

Target group

mMath

Registration procedure

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Remarks

The course is taught once every two years, the next opportunity will be in study year 2016-2017

Systems and Control

Course code	X_400332 (400332)
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Examinator	dr. B.W. Rink
Level	400

Course content

This course is part of the joint national master programme in Mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl>.

Target group

mMath

Registration procedure

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Teaching Methodology Mathematics I

Course code	O_MLVDWII ()
Period	Period 1+2
Credits	3.0
Language of tuition	Dutch
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	drs. W.S. Hoekstra
Examinator	drs. W.S. Hoekstra
Teaching staff	drs. W.S. Hoekstra
Teaching method(s)	Seminar
Level	500

Teaching Methodology Mathematics II

Course code	O_MLVDWIII ()
Period	Period 1+2
Credits	6.0
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	drs. W.S. Hoekstra
Examinator	drs. W.S. Hoekstra
Teaching staff	drs. W.S. Hoekstra
Teaching method(s)	Seminar
Level	500

Teaching Practice I

Course code	O_MLPRAKI ()
Period	Period 1+2+3
Credits	15.0
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	ir. E.J.F. Scheringa
Examinator	ir. E.J.F. Scheringa
Level	500

Teaching Practice II

Course code	O_MLPRAKII ()
Period	Period 1+2+3
Credits	15.0
Faculty	Fac. der Gedrags- en Bewegingswetensch.
Coordinator	ir. E.J.F. Scheringa
Examinator	ir. E.J.F. Scheringa
Level	500

TFT and moduli spaces

Course code	X_418073 ()
Period	Period 4+5
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. G.J.B. van den Berg
Examinator	prof. dr. G.J.B. van den Berg
Level	600

Course content

<http://studiegids.uva.nl/xmlpages/page/2015-2016/zoek-vak/vak/19428>

Target group

mMath

RemarksCourse registration is compulsory via <https://www.sis.uva.nl>**Time series**

Course code	X_400571 (400571)
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Teaching method(s)	Lecture
Level	500

Course content

This course is part of the Joint National Master Programme in Mathematics.

For schedules, course locations and course descriptions see <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

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Topics in Algebraic Surfaces

Course code	X_405128 ()
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	dr. B.W. Rink
Teaching method(s)	Lecture
Level	400

Course content

"This course is part of the joint national master programme in mathematics. For schedules, course locations and course descriptions see <http://www.mastermath.nl>. Registration required via <http://www.mastermath.nl>."

Target group

mMath

Registration procedure

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Tropical Geometry

Course code	X_418163 ()
Period	Period 1+2
Credits	6.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. ir. J. Draisma
Examinator	prof. dr. ir. J. Draisma
Teaching method(s)	Lecture
Level	500

Course objective

Tropical geometry is a rapidly growing area at the interface between algebraic geometry and polyhedral combinatorics, with links to other areas such as statistics and optimisation (min-plus algebra). The goal is to bring the student up to speed in these developments.

Course content

- min-plus arithmetic
- tropical curves in the plane: characterisation and enumeration
- tropical hypersurfaces
- tropical varieties: the Bieri-Groves theorem, the tropical basis theorem, and the fundamental theorem of tropical geometry (Kapranov's theorem)
- tropical linear algebra, determinantal varieties, Grassmannians
- links to Berkovich spaces

Form of tuition

Lectures and occasional computer sessions with software packages macaulay and gfan.

Type of assessment

Written exam (60% of the grade) and assignments (40%).

Course reading

- Primary source: Diane Maclagan and Bernd Sturmfels, Introduction to Tropical Geometry, GSM 161, AMS, 2015.
- Secondary sources: Ilya Itenberg and Grigory Mikhalkin and Eugenio Shustin, Tropical algebraic geometry. 2nd ed. Oberwolfach Seminars 35.
- Material from various papers.

Recommended background knowledge

Algebra (fields, (polynomial) rings, ideals).

It helps to have some background on additional topics such as commutative algebra, Groebner bases, and the geometry of polyhedra, but we will build up all that is needed from scratch.

Target group

mMath

Remarks

Additional information will appear on the website:

<http://www.win.tue.nl/~jdraisma/index.php?location=teaching&teachingloca>

Variational Methods

Course code	X_400598 (400598)
Period	Period 4+5
Credits	8.0
Language of tuition	English
Faculty	Faculteit der Exacte Wetenschappen
Coordinator	prof. dr. J. Hulshof
Examinator	prof. dr. J. Hulshof
Teaching staff	prof. dr. J. Hulshof
Teaching method(s)	Lecture
Level	400

Course content

This course is part of the joint national master programme in mathematics.

For schedules, course locations and course descriptions see

<http://www.mastermath.nl>.

Registration required via <http://www.mastermath.nl>.

Target group

mMath

Registration procedure

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<http://www.mastermath.nl/registration/>

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