

Bachelor's Programme Mathematics Master programme Mathematics

Module catalogue

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Faculty of Mathematics and Physics of the Leibniz University Hannover



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Preface

The module catalogue mathematics consist of two parts, the module descriptions and the appendix with the course descriptions. Given that different courses can be chosen for elective module, these will be described in more detail in the appendix. In those cases the information of the Course Overview and the frequency of the course are found at the courses and not at the modules.

Please note that this here is a compilation of the courses of the mathematics that are offered on a regular basis. In particular further courses of the university calender" can be assigned to "compulsory elective module and den Elective module.

The module catalogue should also be understood as addition to the Examination regulations. The recent version of our Examination regulations can be found under

http://www.uni-hannover.de/de/studium/studiengaenge/mathe/ordnungen/index.php

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Curriculum Bachelor Course

| | 1. Semester | 2. Semester | 3. Semester | 4. Semester | 5. Semester | 6. Semester | LP |
|------------------------|---|--|---|---|--|----------------|-----|
| | Analysis I 10 LP, SL, PL | Analysis II 10 LP, SL, PL | (Analysis III 10 LP, SL, PL) | Probability and Statistics I 10 LP, SL, PL | Analysis III 10 LP, SL, PL | | |
| Basics | Lineare Algebra I 10 LP, SL, PL | Lineare Algebra II 10 LP, SL, PL | Algebra I 10 LP, SL, PL | | | | |
| | | Algorithmic programming 4 LP, PL | Numerical Mathematics I 10 LP, SL, PL | | | | 84 |
| Key skills | | | Seminar 5 LP, SL | | | | 5 |
| ar | | | Proseminar | | | | 5 |
| Prosemin | | | 5 LP, PL | | | | |
| optional section | | | | courses in an e | extent of 40 CP, 4 | 4xSL, 4xPL | 40 |
| Computer Science | Basics of theoretical Informatics 5 CP, SL, PL (also 3. Sem.) | | | | Data Structur and Algorrithm 5 CP, SL, PL | | 10 |
| application subject | application sub Philosophy, Phy 18 CP | jects are: busine /sics and Econon | ss administration nmics. Other subje | , Geodesy and G ects are possible | eoinformatics, Ir upon request. | iformatics, | 18 |
| Seminar | | | | | Seminar 5 CP, PL | | 5 |
| | | | | | | Bachelorthesis | 13 |
| Bachelor thesis | | | | | | 13 CP | |
| Credit Points | 30/4 | 24/2 | According to ind | ividual planning | j variable | | 180 |

Modules of Bachelor Mathematics

Compulsory module Bachelor

| Analysis I | | | | 0201 |
|--|---|--------------------------|-----------------------|--------|
| Frequency | Winter Semester, annual | у | | |
| Responsible for Module | Elmar Schrohe, Institute | of Analysis | | |
| Type of Course (Semester Hours) | Lecture "Analysis I" (4 Se Tutorial on "Analysis I" (2 | mester Hou Semester H | rs) Iours) | |
| Major course assessment | Course Achievement: Tut | orial | | |
| for acquisition of LP | Exam Performance: Exam | | | |
| Grade composition | Grade of exam | | | |
| Credit Points (ECTS): 10 | Study in Class (h): | 90 | Independent Study (h) |): 210 |
| Learning Outcomes: | | | | |
| Competence in dealing with mathematical language. Basic understanding of the correct solution of mathematical problems by means of one-dimensional convergence considerations, differential and integral calculus. As a result of the exercise sessions, the students are familiar with mathematically exact formulations and conclusions in simple contexts and are able to present them. | | | | |
| Topics: • Number systems; systematic introduction of real and complex numbers • Sequences and series • Convergence and continuity • Differential calculus for functions of one variable • Integral calculus for functions of one variable. • Sequences of functional and power series | | | | |
| H. Amann & J. Escher: Analysis | 7, Birknauser verlag, 2002 | | | |
| K. Königsberger: Analysis 1, Vieweg+ | ringer Verlag 2004 | | | |
| Recommended Prior Knowledge: | | | | |
| School knowledge in Mathematics (c | gymnasiale Oberstufe) | <u> </u> | | |
| Where applicable entrance requirement | s and/or restricted numbe | r of partici | pants: | |
| Applicability: | | | | |
| Bachelor's Programme Mathematics | | | | |
| Interdisciplinary Bachelor's Degree P | rogramm | | | |
| L | | | | |

| Analysis II | | | | | 0202 |
|-------------------------|----|--|-------|-----------------------|-------|
| Frequency | | Summer Semester, annually | | | |
| Responsible for Module | | Elmar Schrohe, Institute of Analysis | | | |
| Course (Semester Hours) | | Lecture "Analysis II" (4 Semester Hours) Tutorial on "Analysis II" (2 Semester Hours) | | | |
| Major course assessment | | Course Achievement: Tut | orial | | |
| for acquisition of LP | | Exam Performance: Exam | | | |
| Grade composition | | Grade of exam | | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h) | : 210 |
| Learning Outcomes: | | - | | • | |

Basic understanding of the correct solution of mathematical and natural sciences tasks using multidimensional convergence considerations, differential and integral calculus. Secure mastery of the appropriate techniques and mathematical methods of proof. Teamwork by handling tasks in groups and discussing them in the exercise sessions.

Topics:

- Topological concepts such as metric and normed spaces, convergence, continuity, completeness, compactness;
- Differentiation of functions of several variables, total and partial differentiability, theorems on inverse functions and implicit functions, local extrema with and without constraints; vector fields and potentials; path integrals.
- Ordinary differential equations, existence, uniqueness, elementary methods of solution.

Reading list:

- H. Amann & J. Escher: Analysis II, Birkhäuser Verlag, 1999
- 0. Forster: *Analysis 2*, Vieweg+Teubner, 2006
- J. Jost: Postmodern Analysis, Springer Verlag 2005
- K. Königsberger: *Analysis 2*, Springer Verlag 2004

Recommended Prior Knowledge:

- Linear Algebra I
- Analysis I

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

- Bachelor's Programme Mathematics
- Interdisciplinary Bachelor's Degree Programm

| Adva | 0203 | | | |
|--|--|----------------------|---------------|--|
| (Fortgesch | rittene analytische Methoden) | | | |
| Frequency | | | | |
| Responsible for Module Elmar Schrohe, Institute of Analysis | | | | |
| Course (Semester Hours) | Lecture "Analysis III" (4 Semester Hours) Tutorial on "Analysis III" (2 Semester Hours) | | | |
| Major course assessment for acquisition of LP | Course Achievement: Tutorial Exam Performance: Exam or oral examination | | | |
| Grade composition | Grade of exam or oral examination | | | |
| Credit Points (ECTS): 10 | Study in Class (h): 90 | Independent Study (h |): 210 | |
| Deepened understanding of analytical methods, especially in the theory of measures and integration as well as vector analysis. Ability to independently elaborate more difficult mathematical arguments on topics of the lecture and their presentation in the exercise groups. Topics: Elements of Lebesgue's measure theory, multidimensional Lebesgue integral along with essential theorems (monotone and dominated convergence, Fubini's theorem, transformation rule); vector calculus; Gauss' and Stokes' theorems; manifolds. | | | | |
| Reading list: H. Amann & J. Escher: Analysis III W. M. Boothby: An introduction to differentiable manifolds and Riemannian geometry, Academic Press O. Forster: Analysis 3, Vieweg+Teubner, 2008 J. Jost: Postmodern Analysis, Springer Verlag 2005 | | | | |
| Recommended Prior Knowledge: | | | | |
| Analysis I + II | • Analysis I + II | | | |
| Where applicable entrance requirements and/or restricted number of participants: | | | | |

Applicability:

Bachelor's Programme Mathematics

| ا (Alg | 0101 | | | | |
|--|---|----------------------|--------|--|--|
| Frequency | Winter Semester, annually | | | | |
| Responsible for Module Klaus Hulek, Institute of Algebraic Geometry | | | | | |
| Course (Semester Hours) | Lecture "Lineare Algebra I" (4 Semester Hours) Tutorial on "Lineare Algebra I" (2 Semester Hours) | | | | |
| Major course assessment for acquisition of LP | The Course Achievement is to be performed at the tutorial to "Lineare Algebra I". Exam Performance: Exam for "Lineare Algebra I" | | | | |
| Grade composition | Grade of exam | | | | |
| Credit Points (ECTS): 10 | Study in Class (h): 90 | Independent Study (h |): 210 | | |
| Basic understanding of the mathematica competence in handling systems of linea of the underlying algebraic structures. Ca of adequate methods for this. | Basic understanding of the mathematical way of thinking and its application towards a variety of problems. Solid competence in handling systems of linear equations and the corresponding methods for solving them; sound knowledge of the underlying algebraic structures. Capability of expressing and presenting mathematical reasoning, and knowledge of adequate methods for this. | | | | |
| Topics: Linear Algebra I: • Basic properties of vector spaces (basis and dimension); • linear maps and matrices; • determinants; • systems of linear equations and methods for solving them (Gauss algorithm); • eigenvalues and eigenvectors; • diagonalisation. | | | | | |
| Reading list: | Reading list: | | | | |
| Recommended Prior Knowledge: • School knowledge in Mathematics (gymnasiale Oberstufe) | | | | | |
| Where applicable entrance requirement | s and/or restricted number of parti | cipants: | | | |

Bachelor's Programme Mathematics

| Key competence: Computeralgebra | | | | | | |
|--|---|---|---------------------------|------------------------|----|--|
| Frequency | | Winter Semester, annual | Winter Semester, annually | | | |
| Responsible for Module | | Matthias Schütt, Institute of Algebraic Geometry | | | | |
| Course (Semester Hours) | | Practical course "Computeralgebra" (3 Semester Hours) | | | | |
| Major course assessment for acquisition of LP | | Course Achievement at university lecturer's option | | | | |
| Grade composition | | | | | | |
| Credit Points (ECTS): | 5 | Study in Class (h): | 60 | Independent Study (h): | 90 | |
| Learning Outcomes: | | | | • | | |

Experience in appropriate use of computer algebra systems as tools for solving problems from Analysis and Linear Algebra; in particular: choice of appropriate tools, knowing and avoiding potential mistakes, knowing the limits of such systems, use of visualization tools and programming of smaller functions/methods/procedures.

Topics:

- Basic knowledge on the functioning and use of computer algebra systems
- Selected applications from Linear Algebra, e.g. solving linear systems of equations, linear maps, change of basis
- Selected applications from Analysis, e.g. zeros, differentiation, visualization of graphs of functions
- Selected applications to topics known from school: gcd, conic sections
- Small projects, e.g. solutions of polynomial equations with visualization, Chinese Remainder Theorem

Reading list:

T. Theobald, S. Iliman: *Einführung in die Computerorientierte Mathematik*, Springer Spektrum 2015

Recommended Prior Knowledge:

- Lineare Algebra, Analysis
- □ Some basic experience in the use of computers

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Bachelor's Programme Mathematics

| Algebraic methods II | | | | | 0102 |
|--|----|---|----|-----------------------|-------|
| (Algebraische Methoden II) | | | | | 0102 |
| Frequency Summer Semester, annually | | | | | |
| Responsible for Module | | Klaus Hulek, Institute of Algebraic Geometry | | | |
| Course (Semester Hours) Lecture "Lineare Algebra II" (4 Semester Hours) Tutorial zu "Lineare Algebra II" (2 Semester Hours) | | | | | |
| Major course assessment for acquisition of LP | | The Course Achievement is to be performed at the tutorial Exam Performance: Exam | | | |
| Grade composition | | Grade of exam | | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h) | : 210 |
| | | • | | • | |

Extended mathematical competences regarding methods for dealing with linear structures And a deepened understanding for algebraic methods and their relationship to geometric questions. Extended capability of expressing and presenting mathematical reasoning. Competence in applying mathematical theories.

Topics:

- Euclidean and unitary vector spaces
- orthonormalization algorithm
- orthogonal and unitary endomorphisms
- quadrics
- Jordan normal form
- multilinear algebra

Reading list:

G. Fischer: *Lineare Algebra*

Recommended Prior Knowledge:

Algebraic methods I

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Bachelor's Programme Mathematics

| Advanced algebraic methods | | | | | 0103 |
|--|----|---|--|---|------|
| (Fortgeschrittene algebraische Methoden) | | | | | |
| Frequency | | Winter Semester, annually | | | |
| Responsible for Module | | Christine Bessenrodt, Institute of Algebra, Number theory and Discrete Mathematics | | | |
| Course (Semester Hours) | | Lecture "Algebra I" (4 Semester Hours) Tutorial on "Algebra I" (2 Semester Hours) | | | |
| Major course assessment for acquisition of LP | | The Course Achievement is to be performed at the Tutorial Exam Performance: Exam or oral examination | | | |
| Grade composition | | Grade of exam or of oral examination | | | |
| Credit Points (ECTS): | 10 | Study in Class (h): 90 Independent Study (h): 210 | | | |
| Learning Outcomes: | | | | • | |

Deepening of the understanding of algebraic structures; insight into the interconnectedness of mathematical fields via applications of algebraic methods in elementary number theory and towards the solution of classical geometric construction problems. Competence for independent development of advanced mathematical reasoning related to the topics of the course, and presentation in the problem classes.

Topics:

Arithmetic of the integers; groups (permutation groups, symmetry groups, group actions); rings (ideals, polynomial rings, divisibility, Euclidean rings, prime factorization); arithmetic modulo n (congruences, prime residue class groups); fields (algebraic field extensions, constructions with ruler and compass, cyclotomic fields, finite fields).

Reading list:

- G. Fischer: *Lehrbuch der Algebra*
- E. Kunz: Algebra
- 📖 J. Wolfart: Einführung in die Zahlentheorie und Algebra

Recommended Prior Knowledge:

• Algebraic methods I + II

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

Bachelor's Programme Mathematics

As module "Algebra I" also for:

- Interdisciplinary Bachelor's Degree Programm
- Master's Teacher Training Course for Grammar Schools (Zweitfach)

| Practical methods of mathematics | | | | | 0301 | | | |
|--|-----------|--|--|--|------|--|--|--|
| | Praktisch | e verfahren der Mathem | iatikj | | | | | |
| Frequency | | Winter Semester and Summer Semester, annually | | | | | | |
| Responsible for Module | | Marc Steinbach, Institute of Applied Mathematics | | | | | | |
| Course (Semester Hours) | | Lecture "Numerische Mathematik I" (4 Semester Hours) Tutorial on "Numerische Mathematik I" (2 Semester Hours) Lecture "Algorithmisches Programmieren" (2 Semester Hours) Tutorial on "Algorithmisches Programmieren" (1 Semester Hours) | | | | | | |
| Major course assessment for acquisition of LP | | Course Achievement: the tutorial on "Numerische Mathematik I" Exam Performance: written exam of "Numerische Mathematik I" and practical programming exam of "Algorithmisches Programmieren" | | | | | | |
| Grade composition | | Weighted average of grades in written exam (weight 10) and in practical programming exam (weight 4) | | | | | | |
| Credit Points (ECTS): | 14 | Study in Class (h): | Study in Class (h): 210 Independent Study (h): 210 | | | | | |
| Learneline Outerman | | | | | | | | |

"Numerische Mathematik I": Knowledge of numerical methods for approximatively solving basic mathematical problems. Assessing the suitability of different methods. Being aware of areas of application and limitations of numerical methods.

"Algorithmic programming": Capability of using programming languages in modeling and in solving problems from various fields of mathematics and its application areas.

Topics:

Numerische Mathematik I: Interpolation of functions by polynomials and splines. Quadrature formulae for numerical integration. Direct methods for linear systems of equations: LU and Cholesky decomposition. Iterative methods for linear systems of equations: Jacobi, Gauss-Seidel, CG. Newton's method for systems of nonlinear equations. Condition of mathematical problems and stability of numerical algorithms.

Algorithmic programming:

Implementing and testIng basic numerical algorithms in a higher programming language.

Reading list:

- P. Deuflhard, A. Hohmann: *Numerische Mathematik I*. De Gruyter.
- A. Quarteroni, R. Sacco, F. Saleri: *Numerische Mathematik I und II*, Springer-Verlag.

Recommended Prior Knowledge:

- Lineare Algebra I (and II) and Analysis I (and II)
- Algorithmisches Programmieren

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Bachelor's Programme Mathematics

| Stochastic Methods | | | | | 0401 |
|---|----|---|---------------|-----------------------|-------|
| | | | | | |
| Frequency | | Summer Semester, Annu | ally | | |
| Responsible for Module | | Stefan Weber, Institute | of Probabilit | y and Statistics | |
| Course (Semester Hours) Lecture "Mathematische Stochastik I" (4 Semester Hours) Tutorial "Mathematische Stochastik I" (2 Semester Hours) | | | | | |
| Major course assessment for acquisition of LP | | Course Achievement: Tur Exam Performance: Exar | torial n | | |
| Grade composition | | Grade of exam | | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h) | : 210 |
| | | | | | |

Basic knowledge of combinatorics, probability, and statistics. Students should understand elementary stochastic models and techniques, and be able to formulate, analyse and solve simple problems involving randomness.

Topics:

The lecture provides an introduction to probability and statistics.

Topics include:

- Combinatorics
- Axioms of probability theory
- Conditional Probability and independence
- Random variables and their distributions
- Expectation and variance
- Modes of convergence
- Limit theorems for sums of independent random variables
- Elementary statistics

Reading list:

- Georgii, H.: *Stochastik*, de Gruyter
- Jacod, J. & Protter. P: *Probability Essentials*, Springer
- Krengel, U.: Einführung in die Wahrscheinlichkeitstheorie und Statistik

Recommended Prior Knowledge:

- Lineare Algebra I (and II)
- Analysis I (and II)

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

- Bachelor's Programme Mathematics
- Interdisciplinary Bachelor's Degree Programm (Erstfach)
- Master's Teacher Training Course for Grammar Schools (Zweitfach)

| | | Proseminar | | | 0001 |
|--|---|-------------------------|-------------|-----------------------|-------|
| Frequency | | Winter Semester and Su | mmer Sem | ester, annual | |
| Responsible for Module | | Dean of Studies Office | | | |
| Course (Semester Hours) | | Proseminar (2 Semester | Hours) | | |
| Major course assessment for acquisition of LP | | Seminar performance w | ith written | composition | |
| Grade composition | | Grade of seminar perfor | mance | | |
| Credit Points (ECTS): | 5 | Study in Class (h): | 30 | Independent Study (h) | : 120 |
| Learning Outcomes: | | | | | |

Written description of a concrete mathematical topic, its surrounding and if so its historic background. Oral presentation of results. Ability to discuss with other participants. Use of suitable media (black board, PC, projector) for preparation and presentation.

| Topics: |
|--|
| variable, depends on topic of proseminar. |
| Reading list: |
| variable, depends on topic of proseminar. |
| Recommended Prior Knowledge: |
| Analytic and algebraic methods |
| Where applicable entrance requirements and/or restricted number of participants: |
| Applicability: |
| Bachelor's Programme Mathematics |

Compulsory elective modules Bachelor

| Basics Bachelor Algebra, number theory, discrete mathematics (Grundlagen Bachelor Algebra, Zahlentheorie, Diskrete Mathematik) | | | | 0104 | |
|---|--|--|--|------|--|
| Responsible for Module | Christine Bessenrodt, Institute of Algebra, Number Theory and Discrete Mathematics | | | ete | |
| Course | Lecture with tutorial (4+2): Algebra II or Discrete mathematics (see appendix) Alternative courses can be assigned to this module in the university calendar. | | | | |
| Major course assessment for acquisition of LP | Course Achievement: at university lecturer's option Exam Performance: oral examination or Exam | | | | |
| Credit Points (ECTS): 10 | Study in Class (h):90Independent Study (h):210 | | | | |
| Learning Outcomes: | | | | | |

Extended knowledge in an area of algebra or basic knowledge in number theory; understanding of relational and operational structures and their algebraic treatment.

Knowledge of basic functions in combinatorics, including methods and applications. Solid grasp of mathmatical argumentation and methodology. Students are able to solve concrete problems using suitable methods.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

Bachelor's Programme Mathematics •

| Basics Bachelor Analysis (Grundlagen Bachelor Analysis) | | | | | |
|---|--|---|------------------------|-----|--|
| Responsible for Module Wolfram Bauer, Institute of Analysis | | | | | |
| Course | | Lecture with tutorial (4+2): Complex analysis or Manifolds (see appendix) Alternative courses can be assigned to this module in the university calendar. | | | |
| Major course assessment | ourse assessment Course Achievement: at university lecturer's option | | | | |
| for acquisition of LP | | Exam Performance: oral examination or Exam | | | |
| Credit Points (ECTS): | 10 | Study in Class (h): 90 I | Independent Study (h): | 210 | |
| Learning Outcomes | | ÷ | | | |

earning

Deepened acquisition of analytic thinking based on topics in complex analysis, topology and functional analysis. Sound knowledge and reliable command of mathematical thinking and argumentation. Students gain the ability to solve concrete tasks by applying suitable methods.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• **Bachelor's Programme Mathematics**

| Basics Bachelor Geometry | | | | |
|---|---|-----|--|--|
| (Grundlagen Bachelor Geometrie) | | | | |
| Responsible for Module | Matthias Schütt, Institute of Algebraic Geometry | | | |
| Course | Lecture with tutorial (4+2): Algebra II or Manifolds (see appendix) Alternative courses can be assigned to this module in the university calendar. | | | |
| Major course assessment for acquisition of LP | Course Achievement: at university lecturer's option Exam Performance: oral examination or Exam | | | |
| Credit Points (ECTS): 10 | Study in Class (h): 90 Independent Study (h): | 210 | | |
| Learning Outcomes: Understanding of geometric constructions, structures in space and the interplay of algebraic, geometric, analytic, and topological methods. Sure command of mathematical reasoning. Students are able to solve explicit problems using appropriate methods. Where applicable entrance requirements and/or restricted number of participants: | | | | |
| Applicability: | | | | |

Bachelor's Programme Mathematics

| Basics Bachelor Numerics | | | | 0302 | |
|--|-------|---|----|------------------------|-----|
| | (G | rundlagen Bachelor Numerik | () | | |
| Responsible for Module Sven Beuchler, Institute of Applied Mathematics | | | | | |
| Course | | Lecture and tutorial (4+2): Numerical Mathematics II (see appendix) Alternative courses can be assigned to this module in the university calendar. | | | |
| Major course assessment for acquisition of LP | | Course Achievement: at the instructor's option Exam Performance: oral or written exam | | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h): | 210 |
| Learning Outcomes: | | | | | |
| Knowledge of numerical methods for approximately solving demanding mathematical problems. Assessing the suitability of different methods depending on the circumstances and on the limitations of numerical methods. Proficiency in the mathematical way of thinking and argueing. Students are capable of solving concrete problems by applying suitable methods. | | | | | |
| Where applicable entrance requirements and/or restricted number of participants: | | | | | |
| Applicability: • Bachelor's Programme | Mathe | ematics | | | |

| Basics Bachelor Stochastics | | | | | |
|--|--|--|--|--|--|
| (Grundlagen Bachelor Stochastik) | | | | | |
| Responsible for Module | Stefan Weber, Institute of Probaility and Statistics | | | | |
| Course | Lecture with tutorial (4+2): Probability and Statistics II (see appendix) Alternative courses can be assigned for this module in university calendar. | | | | |
| Major course assessment for acquisition of LP | Course Achievement: at university lecturer's option Exam Performance: oral examination or Exam | | | | |
| Credit Points (ECTS): 10 | Study in Class (h): 90 Independent Study (h): 210 | | | | |
| Learning Outcomes: Probablility, Statististics and their Applications. Students understand key mathematical concepts and arguments, and can solve exercises using appropriate methods. | | | | | |
| Where applicable entrance requireme | ents and/or restricted number of participants: | | | | |

Applicability:

• Bachelor's Programme Mathematics

| Specialization Bachelor Algebra, number theory, discrete mathematics (Spezialisierung Bachelor Algebra, Zahlentheorie, Diskrete Mathematik) | | | | | 0105 |
|--|---|---|------------------------|---|-------|
| Responsible for Module | | Ulrich Derenthal, Institute o Mathematics | f Algebra | a, Number Theory and Discrete | 2 |
| Course | | Lectures that belong to this n Further courses can be assign | nodule ca ed for th | n be found in appendix. is module in the university cale | ndar. |
| Major course assessment for acquisition of LP | | Course Achievement: at university lecturer's option Exam Performance: oral examination | | | |
| Credit Points (ECTS): 10 | 0 | Study in Class (h): | 90 | Independent Study (h): | 210 |
| Learning Outcomes: | | | | | |

Advanced understanding of algebraic arguments and methods, good knowledge of two areas of algebra or number theory. Advanced knowledge of the theory of relational and operational structures and their applications, for instance in coding theory, applied algebra or algebraic combinatorics.

The students have a good grasp of the logical structures of the subject; they are able to derive the key results and produce the most important examples. They can analyse problems from the area and identify as well as apply methods suitable for solving them. The students are capable of explaining and justifying their approach.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Bachelor's Programme Mathematics

| Specialization Bachelor Analysis (Spezialisierung Bachelor Analysis) | | | | |
|---|--|-----|--|--|
| Responsible for Module Wolfram Bauer, Institut für Analysis | | | | |
| Course | Lectures that belong to this module can be found in appendix. Further courses can be assigned for this module in the university calendar. | | | |
| Major course assessment for acquisition of LP | Course Achievement: at university lecturer's option Exam Performance: oral examination | | | |
| Credit Points (ECTS): 10 | Study in Class (h): 90 Independent Study (h): | 210 | | |

Deepened understanding of general analytic, topological and complex analytical methods. Knowledge of qualitative methods for the investigation and solution of ordinary and partial differential equations. The students understand the logical structure of the area, they are able to deduce the most important theorems and they are aware of prominent examples. Students are capable to analyze problems of the area and to identify and apply suitable methods for their solution. They can justify and clearly explain their approach.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Bachelor's Programme Mathematics

| Specialization Bachelor Geometry (Spezialisierung Bachelor Geometrie) | | | | | |
|--|---|--|--|--|--|
| Responsible for Module | onsible for Module Knut Smoczyk, Institute of Differential Geometry | | | | |
| Course | Lectures that belong to this module can be found in appendix. Further courses can be assigned for this module in the university calendar . | | | | |
| Major course assessment for acquisition of LP | Course Achievement: at university lecturer's option Exam Performance: oral examination | | | | |
| Credit Points (ECTS): 10 | Study in Class (h): 90 Independent Study (h): 210 | | | | |

Learning Outcomes:

In depth knowledge of the relations between algebraic, geometric, analytic and topological structures connecting geometric intuition and axiomatic foundations of the field. Students are familiar with the logical structure of the field, are able to deduce the most important statements and know illustrating examples. Students are able to analyze problems in the subject area and to indentify and apply appropriate methods to tackle given problems. The know how to justify their approach and explain it clearly.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Bachelor's Programme Mathematics

| Specialization Bachelor Numerics | | | | |
|--|--|----------|--|--|
| Responsible for Module Sven Beuchler, Institute of Applied Mathematics | | | | |
| Course | Lectures in the appendix that belong to this module. Further courses can be assigned to this module in the university c | alendar. | | |
| Major course assessment for acquisition of LP | Course Achievement: at the instructor's option Exam Performance: oral exam | | | |
| Credit Points (ECTS): 10 | Study in Class (h): 90 Independent Study (h): | 210 | | |

Deepened knowledge of numerical methods for approximately solving concrete mathematical problems. Students have comprehended the logical structure of the area. They are capable of deriving the most important facts and know prominent examples. Students are capable of analyzing problems in the area and to identify and apply suitable solution methods. They can substantiate their approach and explain it comprehensively.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Bachelor programme Mathematik

| Specialization Bachelor Stochastics (Spezialisierung Bachelor Stochastik) | | | | | 0403 |
|--|----|---|----|------------------------|------|
| Responsible for Module | | Stefan Weber, Institute of Probaility and Statistics | | | |
| Course | | Lectures that belong to this module can be found in appendix. Further courses can be assignedfor this module In the university calendar. | | | |
| Major course assessment for acquisition of LP | | Course Achievement: at university lecturer's option Exam Performance: oral examination | | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h): | 210 |
| Learning Outcomes: | | | | | |

Extended knowledge of probability, statistics and their applications. Students understand the key concepts and methods of the field, are able to prove the main results and know important examples and applications. Students can analyse problems, can identify suitable methods for their solution and are able to apply them appropriately. They can justify their solutions strategies and explain them clearly.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Bachelor programme Mathematics

| Seminar | | | | |
|--|---|---------------------------------------|-------------------|----------|
| Frequency | | Start all year long possible | | |
| Responsible for Module | | Institutes of mathematics | | |
| Course (Semester Hours) | | Seminar (2 SH) | | |
| Major course assessment for acquisition of LP | | Presentation with written elaboration | | |
| Grade composition | | Grade of seminar participation | | |
| Credit Points (ECTS): | 5 | Study in Class (h) 30 | Independent Study | (h): 120 |
| Learning Outerman | | | • | |

Ability of familiarization in a mathematical topic under guidance. Knowledge acquisition from partly English speaking books und professional journals. Academic writing skills. Presentation skills and use of media. Ability to discuss mathematical topics.

Topics:

Introduction to academic research and writing

- focused academic topic of mathematics after agreement with supervising tutor,
- use of specialist literature/ database;
- mathematic inscribing;
- presentation skills and use of media;

With this seminar the introduction of the bachelor thesis is getting prepared.

Reading list: variable, depends on topics of Seminars.

Recommended Prior Knowledge: variable, depends on topics of Seminars.

In-depth specialisation for a mathematical topic as part of a seminar

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Bachelor programme Mathematik

| | 0901 | | | |
|--|------|---|-----|--|
| Frequency | | Start all year long possible | | |
| Responsible for Module | | Dean of Studies Office | | |
| Course (Semester Hours) | | Project "Bachelorarbeit" (13 LP) | | |
| Major course assessment for acquisition of LP | | Exam Performance: Bachelorthesis | | |
| Grade composition | | Grade of Bachelorthesis | | |
| Credit Points (ECTS): | 13 | Study in Class (h) & Independent Study (h): | 390 | |
| | | | | |

Ability to independently work in a research topic. Knowledge acquisition from partly english speaking books and professional journals. Ability for realistic planning, timing and for conducting an academic project with the help of academic methods under guidance. Academic writing skills. Ability to discuss own thesis and self-reflection skills.

Topics:

Introduction into academic research, independent projektwork under guidance, academic writing

- a focused academic topic of mathematics after agreement with supervising tutor,
- use of specialist literature/Database;
- mathematic inscribing;
- Presentation skills and use of media;
- Planning of Bachelorthesis.

Reading list:

Recommended Prior Knowledge: Deepening of a mathematic topic in context of a seminar

Where applicable entrance requirements and/or restricted number of participants: minimum of 120 LP

Applicability:

Bachelor's Programme Mathematics

Examination procedure:

The topic of the bachelor thesis will be fixed by the examiner after consultation with examination candidate. The Issuing is to be put on record and the examination candidate as well as the Studiendekanat must be informed in written form. With the Issuing of the topic the examiner will be booked. During the making of thesis the student will be looked after by the examiner.

Modules of Master Mathematics

| | | Pure Mathematics 7 (Reine Mathematik 1) | I | | 0004 |
|---|----|---|--------------|------------------------|------|
| Responsible for Module | | Matthias Schütt, Institu | te of Algebr | aic Geometry | |
| Course (Semester Hours) | | A lecture with tutorial (| 4 + 2) | | |
| Major course assessment for acquisition of LP | | Course Achievement: at university lecturer's option Exam Performance: oral examination or Exam | | | |
| Grade composition | | Grade of oral exam or w | ritten exam | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h): | 210 |
| Learning Outcomes: | | | | | |

The students widen their mathematic knowledge. They gain an insight into a chosen field of mathematics. They aquire the skill to deal competently with problems of that particular field.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Master programme mathematics

| | Pure Mathematics 2 | 0005 | | | |
|--|---|------|--|--|--|
| | (Reine Mathematik 2) | | | | |
| Responsible for Module | Matthias Schütt, Institute of Algebraic Geometry | | | | |
| Course (Semester Hours) | A lecture with tutorial (4 + 2) | | | | |
| Major course assessment for acquisition of LP | Course Achievement: at university lecturer's option Exam Performance: oral examination or Exam | | | | |
| Grade composition | Grade of oral exam or written exam | | | | |
| Credit Points (ECTS): 10 | Study in Class (h): 90 Independent Study (h): | 210 | | | |
| Learning Outcomes: The students widen their mathematic knowledge. They gain an insight into a chosen field of mathematics. They aquire the skill to deal competently with problems of that particular field. | | | | | |

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

| Applied Mathematics | | | | | 0056 |
|---|----|--|-----------------------------|-------------------------------|------|
| (Angewandte Mathematik) | | | | | |
| Responsible for Module Christoph Walker, Institute of Applied Mathematics | | | | | |
| Course (Semester Hours) | | A lecture with tutorial (4 | 1 + 2) | | |
| Major course assessment for acquisition of LP | | Course Achievement: at Exam Performance: oral | university le examinatio | ecturer's option n or Exam | |
| Grade composition | | Grade of oral exam or w | ritten exam | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h): | 210 |
| Learning Outcomes: The students widen their mathematic knowledge. They gain an insight into a chosen field of mathematics. They aquire | | | | | |
| The students widen their mathematic knowledge. They gain an insight into a chosen field of mathematics. They aquire the skill to deal competently with problems of that particular field. | | | | | |

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Master programme mathematics

| Applied Mathematics 2 (Angewandte Mathematik 2) | | | | | 0057 |
|---|----|--|----------------------------|-------------------------------|------|
| Responsible for Module Christoph Walker, Institute of Applied Mathematics | | | | | |
| Course (Semester Hours) | | A lecture with tutorial (4 | + 2) | | |
| Major course assessment for acquisition of LP | | Course Achievement: at t Exam Performance: oral o | university l examinatio | ecturer's option n or Exam | |
| Grade composition | | Grade of oral exam or wr | itten exam | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h): | 210 |
| Learning Outcomes: | | | | | |

The students widen their mathematic knowledge. They gain an insight into a chosen field of mathematics. They aquire the skill to deal competently with problems of that particular field.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

| Elective module 1 | | | | | 0004 |
|--|----|--|-----------------------------|-------------------------------|------|
| Responsible for Module | | Dean of Studies Office | | | |
| Course (Semester Hours) | | A lecture with tutorial (| 4 + 2) | | |
| Major course assessment for acquisition of LP | | Course Achievement: at Exam Performance: oral | university le examinatio | ecturer's option n or Exam | |
| Grade composition | | Grade of oral exam or w | ritten exam | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h): | 210 |
| Learning Outcomes: The students widen their mathematic knowledge. They gain an insight into a chosen field of mathematics. They aquire the skill to deal competently with problems of that particular field. | | | | | |

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

• Master programme mathematics

| Elective module 2 | | | | | 0004 |
|---|--|------------------------------------|------------------------------|------------------------|------|
| Responsible for Module | | Dean of Studies Office | | | |
| Course (Semester Hours) | | A lecture with tutorial (4 | + 2) | | |
| Major course assessment for acquisition of LP | Course Achievement: at u Exam Performance: oral e | niversity le xaminatior | cturer's option n or Exam | | |
| Grade composition | | Grade of oral exam or written exam | | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 90 | Independent Study (h): | 210 |

Learning Outcomes:

The students widen their mathematic knowledge. They gain an insight into a chosen field of mathematics. They aquire the skill to deal competently with problems of that particular field.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

| Seminar | | | | |
|---|---|---|----|--|
| Frequency | | Every semester | | |
| Responsible for Module | | Dean of Studies Office | | |
| Course (Semester Hours) | | Seminar (2 Semester Hours) | | |
| Major course assessment for acquisition of LP | | Exam Performance: Seminar performance | | |
| Grade composition | | Grade of Seminar performance | | |
| Credit Points (ECTS): | 5 | Study in Class (h): 30 Independent Study (h): | 30 | |
| Learning Outerman | | · · · · | | |

The students have the ability to independently work in a research topic. This contains especially the independent research of specialist literature for a given topic and the knowledge acquisition from specialised books and articels. Students can recognize connections in regard to content. They acquire knowledge of the English language to be able to study relevant specialist literature. The students are in the position to structure a complex topic of the modern mathematic in a suitable way and to understandable recite. They are capable of having an academic discussion and of self-reflecting.

A continuous participation is required to achieve the Learning Outcomes of the seminar.

Topics:

Depends on lecture. Current topics of different mathematic fields.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

| Key Skills | | | | | 0061 |
|---|----|--|-------------|------------------------|------|
| (Schlüsselkompetenzen) | | | | | |
| Frequency | | Every semester | | | |
| Responsible for Module | | Dean of Studies Office | | | |
| Course (Semester Hours) | | Two seminars (each 2 Sei | mester Hou | ırs) | |
| Major course assessment for acquisition of LP | | Exam Performance: Semi | nar perform | nance in every seminar | |
| Grade composition | | Overall average grade of both seminar performances | | | |
| Credit Points (ECTS): | 10 | Study in Class (h): | 60 | Independent Study (h): | 240 |
| Learning Outerman | | • | | • | |

The students have the ability to independently work in a research topic. This contains especially the independent research of specialist literature for a given topic and the knowledge acquisition from specialised books and articels. Students can recognize connections in regard to content. They acquire knowledge of the English language to be able to study relevant specialist literature. The students are in the position to structure a complex topic of the modern mathematic in a suitable way and to understandable recite. They are capable of having an academic discussion and of self-reflecting.

Topics:

Depends on lecture. Current topics of different mathematic fields.

Where applicable entrance requirements and/or restricted number of participants:

Applicability:

| | | Masterthesis (Masterarbeit) | 0902 |
|---|----|--|--------------|
| Frequency | | Start all year long possible | |
| Responsible for Module | | Dean of Studies Office | |
| Course (Semester Hours) | | Projekt "Masterarbeit" | |
| Major course assessment for acquisition of LP | | Course Achievement: Presentation Exam Performance: Masterthesis | |
| Grade composition | | Grade of master thesis (Overall average grade of the two examine | er opinions) |
| Credit Points (ECTS): | 30 | Arbeitsaufwand(h): 900 | |

The students can independently work in a research. They are able to structure, to prepare and to undertake scientific projects under guidance. They procure an overview over the recent literature and they analyse and solve complex problems. The students can hold critical discussions about their own and external research results and interact constructive with questions and critics. They have the competence to pose self-dependent mathematical facts.

Topics:

Introduction into academic research, independent projektwork under guidance, academic writing.

- a current academic topic of mathematics after agreement with supervising tutor,
- mathematic inscribing;
- current specialist literature/Database .

Where applicable entrance requirements and/or restricted number of participants: minimum 75 LP, Completion of the module key skills

Applicability:

• Master programme mathematics

Examination procedure:

The topic of the master thesis will be fixed by the first examiner after consultation with examination candidate. The Issuing is to be put on record and the examination candidate as well as the Studiendekanat must be informed in written form. With the Issuing of the topic the first examiner and second examiner will be booked. During the making of thesis the student will be looked after by the first examiner.

Appendix: Lectures for Bachelor and Master degree programme:

Below lectures will be described that can be taken for compulsory elective modules of the Bachelorstudy and for Mastermodules.

The Lectures in **Appendix A** can be taken for the Basics modules Bachelor and in parts for the Specialization modules Bachelor. The lectures in **Appendix B** can be taken for the Mastermodules and in parts for the Specialization modules Bachelor.

The letters **P** and **A** in the upper right-hand corner of the lecture descriptions define the assignment of the lecture to the **P**ure (German: Reinen) mathematics or **A**pplied (German: Angewandten) mathematics.

Those *** seen at the Semesterweekhours (Short: Semester Hours, in german: Semesterwochenstundenzahl) and Credit Points mean that the course is offered depending on overall supply of that particular Semester as lecture with 4+2 Semester Hours/ 10 CP or with 2+1 Semester Hours/ 5 CP or if applicable as seminar. More detailed information can be found in the university calendar.

Those used abbreviation mean: IAG "Institute of Algebraic Geometry"; IAZD "Institut für Algebra, Number Theory and Discrete Mathematics"; IDG "Institute of Differential Geometry"; IfAM "Institute of Applied Mathematics"; IfMS "Institute of Probaility and Statistics".

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A. Lectures for basics modules Bachelor

| Algebra II | | | | Р |
|--|----------------------|--------------------------|----------------|---|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor | 4+2 | 10 | IAZD and IAG | |
| Frequency: annual, Summer Sem | ester | | | |
| Topics: | | | | |
| Field theory (structure of finitely generated field extensions), Galois theory, solvability of algebraic equations Modules and algebras (Noetherian rings, Hilbert's Basis Theorem, integral ring extensions, modules over principal ideal rings, Artin-Wedderburn Theorem, tensor products) Reading list: J.C. Jantzen, J. Schwermer: Algebra, Springer 2006 | | | | |
| Recommended Prior Knowledge | : Algebra I | | | |
| Module affiliation: | | | | |
| Basics Bachelor Algebra, | Number theory, Discr | rete mathematics | | |
| Basics Bachelor Geometr | Ŷ | | | |
| Specialization Bachelor A | Algebra, Number theo | ry, Discrete mathematics | i | |
| Specialization Bachelor (| Geometry | | | |

Discrete Mathematics Ρ (Diskrete Mathematik) Type of course Semester Hours Credit Points (ECTS): Responsibility Bachelor 4+2 10 IAZD Frequency: annual, Summer Semester Topics: **Enumerations and Combinatorics** • Generating functions Theory of graphs • Error-correcting codes • • Algebraic combinatorics or oriented matroids Reading list: M. Aigner: *Diskrete Mathematik* Harary: *Graphentheorie* A. Björner et al.: Oriented Matroids

Recommended Prior Knowledge: Algebra I

Module affiliation:

• Basics Bachelor Algebra, Number theory, Discrete mathematics

| | Manifo | olds | |
|--|--|--|---|
| | (Mannigfalti | gkeiten) | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility |
| Bachelor | 4+2 | 10 | IDG |
| Frequency: annually, Summ | er Semester | | |
| Topics: | | | |
| Topologische und d | ifferenzierbare Manniafa | ltiakeiten | |
| Tangential- und Kor | tangentialräume und – bi | ündel | |
| Differentialformen | und Vektorfelder | | |
| Lie-Ableitungen, Lie | -Gruppen und -Algebren | | |
| Integration auf Mai | nnigfaltigkeiten, der Satz | von Stokes | |
| Vektorbündel und T | ensorfelder | | |
| Zusammenhänge av | ıf Vektorhündeln, Paralle | ltransport kovariante Ablei | tung und Holonomie |
| Reading list: Boothby, William M Academic Press, Inc Princeton Universit Lee, John M., Introd Verlag, New York Warner, Frank W., F Mathematics 94, Sp | 1., <i>An introduction to diffe</i> 2., Orlando, FL, 1986Milno y Press luction to smooth manifo Foundations of differentia pringer-Verlag New York- | erentiable manifolds and Rig or: Topology from the Differe olds, Graduate Texts in Math ble manifolds and Lie group Berlin | emannian geometry, entiable Viewpoint, nematics 218, Springer- os, Graduate Texts in |
| Recommended Prior Knowl | edge: Analysis III | | |
| Module affiliation: | | | |
| Basics Bachelor Ana | alysis | | |
| Basics Bachelor Geo | ometry | | |
| Specialization Bach | elor Analysis | | |
| Specialization Bach | elor Geometry | | |
| elective module Ma | ister Mathematik | | |

| Complex Analysis (Funktionentheorie) | | | | Р |
|--|---|----------------------------|-----------------------|---|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor | 4+2 | 10 | Institute for Analysi | S |
| Frequency: annual, Summer Sem | ester | · | | |
| Topics: | | | | |
| Holomorphic und merom Cauchy's integral theorem Local mapping properties Residue theorem Riemann mapping theorem | orphic functions m s of holomorphic fun em | ctions | | |
| Reading list: | | | | |
| • L. Ahlfors: Complex Anal | ysis, McGraw-Hill, N | ew York, 1978. | | |
| • J. Conway: <i>Functions of a</i> | one Complex Variable | e, Springer-Verlag, New Yo | rk 1995. | |
| • W. Rudin: <i>Real and Comp</i> | olex Analysis,McGrav | v-Hill, New York, 1987. | | |
| Recommended Prior Knowledge | : Analysis I-III | | | |
| Module affiliation: | | | | |
| Basics Bachelor Analysis | | | | |

Specialization Bachelor Analysis

| Numerical Mathematics II | | | | А |
|--------------------------------------|----------------|-----------------------|----------------|---|
| (Numerische Mathematik II) | | | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IfAM | |
| Frequency: annually, Summer Semester | | | | |
| | | | | |

Topics:

Numerical methods for eigenvalue problems: inverse Iteration, QR algorithm, Lanczos method. Initial value problems for ordinary differential equations: Runge-Kutta methods, adaptive stepsize control, stiff differential equations.

Reading list:

- P. Deuflhard, V. Bornemann: Scientific Computing with Ordinary Differential Equations, Springer-Verlag.
- De A. Quarteroni, R. Sacco, F. Saleri: Numerische Mathematik I and II, Springer-Verlag.

Recommended Prior Knowledge: Numerical Mathematics I

Module affiliation:

- Basics_Bachelor Numerics
- Specialization_Bachelor Numerics

For an in-depth module it can be combined with:

• all lectures for applied mathematics

or alternative lectures in agreement with examiner
| | Probability and S (Mathematische St | tatistics II ochastik II) | | A |
|--|---|---|----------------|---|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor | 4+2 | 10 | IfMS | |
| Frequency: annually, Winter Sem | iester | | | |
| Topics: Measure Thoery Limit Theorems Martingales Statistics: Estimators, Co | onfidence Sets, Statistic | cal Tests | | |
| Reading list: | | | | |
| P. Billingsley: Probability L. Rüschendorf: Mathem Georgii, H.: Stochastik, d Jacod, J. & Protter. P: Pro | ^r and Measure, Wiley, N atische Statistik, Spring e Gruyter obability Essentials, Spr | lew York, 1995. ger, Berlin, 2014. ringer | | |
| Recommended Prior Knowledge | : Probability and Statis | tics I | | |
| Module affiliation: | | | | |
| Basics Bachelor Stochast | ics | | | |
| Specialization Bachelor S | Stochastics | | | |

B. Lectures for master modules

B.1 Algebra, Number theory and Discrete mathematics:

| | Algebraic Comb | inatorics | | Р |
|---|--|----------------------------|----------------|-------|
| | (Algebraische Kom | binatorik) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IAZD | |
| Frequency: irregular | | | | |
| Topics: In Algebraic Combinatorics, on the one hand methods from algebra, in particular group theory and representation theory, are applied towards combinatorial problems, on the other hand, combinatorial approaches are fruitfully employed in algebraic contexts. Topics in this area of interaction are in particular concerned with: • Young tableaux and partitions • symmetric functions • weighted enumeration under group actions • symmetric groups | | | | cular |
| Reading list: W. Fulton: Young Tableaux R. Stanley: Enumerative Combinatorics II R. Stanley: Algebraic Combinatorics Recommended Prior Knowledge: Algebra I, Basics of combinatorics Module affiliation: Specialization Bachelor Algebra, Number theory, Discrete mathematics Elective Modules of Master Mathematics For an in-depth module it can be combined with e.g.: Enumerative combinatorics_Representation theory | | | | |
| | Algebraic Numb | er Theory I | | Р |
| | (Algebraische Zah | lentheorie I) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IAZD | |
| Frequency: every other year, Wir | iter Semester | | | |
| Topics: Introduction to algebraic number arithmetic of algebraic r zeta- and L-series Reading list: Neukirch: Algebraische 2 Recommended Prior Knowledge | r theory, detailed treat number fields Zahlentheorie : Algebra II | tment of the following top | ics: | |
| Module affiliation: • Specialization Bachelor | Algebra, Number theo | ry, Discrete mathematics | | |

• Elective module master Mathematics

| Algebraic Number Theory II | | | | Р |
|---|-------------------------------------|--------------------------|----------------|---|
| | (Algebraische Zahle | entheorie II) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IAZD | |
| Frequency: every other year, Summer Semester | | | | |
| Topics: Advanced treatment of algebraic number theory via one or more of the following topics: p-adic number fields class field theory algorithmic problems | | | | |
| Reading list: | | | | |
| Neukirch: Algebraische Zahlentheorie Cohen: Topics in Computational Algebraic Number Theory | | | | |
| Recommended Prior Knowledge: Algebraic Number Theory I | | | | |
| Module affiliation: • Specialization Bachelor / • Elective module master I | Algebra, Number theo Vathematics | ry, Discrete mathematics | | |

Elective module master Mathematics ٠

| А | lgebras and their re | epresentations | | Р |
|--|--|---|--|---------------------|
| | (Algebren und ihre D | arstellungen) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IAZD | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| An example-driven introduction representations of quivers. Representations of finite theorem; representation categories and functors; Representations of quive functors; Gabriel's theorem | to the representation Fopics covered include e-dimensional algebra type; projective and i Ext-functors. ers: hereditary algebra em on the representa | theory of finite-dimension e: s: indecomposable module njective modules; introduc is; quadratic forms associa tion type of quivers; Dynkii | al algeoras and to s and the Krull-Schm tion to the language ted to quivers; reflect n diagrams. | idt of ion |
| Reading list: | ehras and Representa | ition Theory Springer Unde | eraraduate Mathemat | ics |
| Series. Springer. 2018. | corus una nepresenta | alon meory, springer onde | | |
| Assem, D. Simson, A. Sko Techniques of Represente University Press,2006. | wronski: Elements of ation Theory, London | the Representation theory Mathematical Society Stud | of Associative Algebra lent Texts 65, Cambrid | <i>as 1:</i> dge |
| Recommended Prior Knowledge theory.) | : (Einführung in die) [| Darstellungstheorie (A first | course on representa | tion |
| Module affiliation: | | | | |
| Specialization Bachelor | Algebra, Number theo | ry, Discrete mathematics | | |
| Elective module master I | Mathematics | | | |

| Analytic Number Theory I | | | | |
|--|---|---|---|-----|
| | (Analytische Zah | lentheorie I) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 2+2 | 5 | IAZD | |
| Frequency: every other year, Win | iter Semester | | | |
| Topics: Introduction to analytic number Arithmetic functions, Dirichlet se number theorem, introduction to Reading list: J. Brüdern, Einführung in H. Davenport, Multiplica H.L. Montgomery and R. University Press, 2007. | theory, in particular: ries, Perron's formula sieve methods n die analytische Zahl tive Number Theory, S C.Vaughan, Multiplica | , analytic properties of the entheorie, Springer-Verlag Springer-Verlag, 2000. ative Number Theory, I. Cla | zeta function, prime , 1995. Issical Theory, Cambri | dge |
| Recommended Prior Knowledge: Complex Analysis | | | | |
| Specialization Bachelor A Elective module master N In each case it can be combined particular: Analytic Number theo | Algebra, Number theo Mathematics with lectures of Algeb ry II) or Analysis or al | ry, Discrete mathematics ora, Number theory, Discret ternative lectures in agree | te mathematics (in ment with examiner. | |

| Analytic Number Theory II | | | | |
|--|-------------------------------------|--------------------------|----------------|----------|
| | (Analytische Zahle | entheorie II) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 2+2 | 5 | IAZD | |
| Frequency: every other year, Sun | nmer Semester | | | |
| Topics: Advanced treatment of analytic number theory. Possible topics include the the Bombieri-Vinogradov theorem, Tauberian theorems, mean values and distributions of additive and multiplicative functions, applications of the Selberg-Delange and of the saddle point method. | | | | |
| Reading list: J. Brüdern, Einführung in die analytische Zahlentheorie, Springer-Verlag, 1995. H. Davenport, Multiplicative Number Theory, Springer-Verlag, 2000. H.L. Montgomery and R.C.Vaughan, Multiplicative Number Theory, I. Classical Theory, Cambridge University Press, 2007. G. Tenenbaum, Introduction to analytic and probabilistic number theory, Cambridge University Press, 1995. | | | | lge V |
| Recommended Prior Knowledge | Complex Analysis, A | nalytic Number Theory I | | |
| In each case it can be combined with lectures of Algebra, Number theory, Discrete mathematics (in particular: Analytic Number theory I) or Analysis or alternative lectures in agreement with examiner | | | | |
| Module affiliation: Specialization Bachelor A Elective module master I | Algebra, Number theo Mathematics | ry, Discrete mathematics | | |

| Arithmetic Geometry I | | | | |
|--|----------------------|--------------------------|----------------|--|
| | (Arithmetische G | Geometrie I) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IAZD | |
| Frequency: every other year, Win | iter Semester | | | |
| Topics: Introductory course in arithmetic geometry, based on one of the following topics: curves over finite fields elliptic curves Reading list: Lorenzini: An Invitation to Arithmetic Geometry Silverman: The Arithmetic of Elliptic Curves | | | | |
| Recommended Prior Knowledge: Algebra II | | | | |
| Module affiliation: | | | | |
| Specialization Bachelor A | Algebra, Number theo | ry, Discrete mathematics | | |
| Elective module master | Mathematics | | | |

| Arithmetic Geometry II | | | | Р |
|---|-----------------------|---------------------------|----------------|---|
| | (Arithmetische G | eometrie II) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Master | 4+2 | 10 | IAZD | |
| Frequency: every other year, Sun | nmer Semester | · | | |
| Topics: Advanced course on one of the following topics: • modular forms and modularity • diophantine geometry • arithmetic fundamental groups | | | | |
| Reading list: Diamond, Shurman: A first course in modular forms Hindry, Silverman: Diophantine Geometry | | | | |
| Recommended Prior Knowledge | : Arithmetic Geometry | y I or Algebraic Geometry | | |
| Module affiliation: • Elective module mas | ter Mathematics | | | |

| Representation theory | | | | Р |
|--|----------------|-----------------------|----------------|---|
| (Darstellungstheorie) | | | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor und Master | 4+2 | 10 | IAZD | |
| Frequency: every other year, Winter Semester | | | | |

Topics:

The course provides an introduction into the theory of semisimple (associative) algebras, with a focus on group algebras and characters. Central topics are

- Modules and representations of groups and algebras (simple and semisimple modules, composition series, indecomposable modules, semisimple algebras, Jacobson radical, Artin-Wedderburn decomposition, Maschke's Theorem)
- Fundamentals of the character theory of finite groups (irreducible characters, inner product for characters, orthogonality relations, computation of character tables, tensor products and products of characters)

Reading list:

- G. James, M. Liebeck: *Representations and Characters of Groups*, Cambridge University Press, 2001 (2nd Edition).
- 🛄 J. Jantzen, J. Schwermer: Algebra

Recommended Prior Knowledge: Algebra I is necessary, Algebra II is desirable

- Specialization Bachelor Algebra, Number theory, Discrete mathematics
- Elective module master Mathematics

| Repres | sentation theory of | symmetric groups | | D |
|---|---|--|---|------|
| (Dars | tellungstheorie symm | etrischer Gruppen) | | ſ |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IAZD | |
| Frequency: every other year, Wir | iter Semester | · | | |
| Topics: Topics both from ordinary and me particular: • classification and proper • symmetric functions • permutation modules an • representations in positive modules | odular representation ties of the irreducible d Specht modules ve characteristic: simp | theory of symmetric group characters of the symmet ple modules and the decon | ps are covered, in ric groups nposition of Specht | |
| Reading list: G. James, A. Kerber: The Representation Theory of the Symmetric Group B. Sagan: The Symmetric Group R. Stanley: Enumerative Combinatorics II Recommended Prior Knowledge: Representation theory is necessary, Groups and their representations is | | | | s is |
| Module affiliation: • Specialization Bachelor / • Elective module master I | Algebra, Number theo Mathematics | ry, Discrete mathematics | | |

| Enumerative combinatorics | | | | Р |
|---|----------------------|--------------------------|----------------|---|
| | (Enumerative Kom | ibinatorik) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor | 4+2 | 10 | IAZD | |
| Frequency: irregular | | | | |
| Frequency: irregular Topics: • generating functions for weighted combinatorial objects • bijective combinatorics • constructive combinatorics Reading list: Image: R. Stanley: Enumerative Combinatorics I, II Image: D. Stanton, D. White: Constructive Combinatorics Recommended Prior Knowledge: Algebra I Module affiliation: | | | | |
| Specialization Bachelor <i>I</i> | Algebra, Number theo | ry, Discrete mathematics | | |

| Groups and their representations (Gruppen und ihre Darstellungen) | | | | Р | |
|--|-----------------------|-----------------------------|-------------------------|---|--|
| | | | | | |
| Type of course | Semester Hours | Credit Points (ECIS): | Responsibility | | |
| Bachelor and Master | 4+2 | 10 | IAZD | | |
| Frequency: every other year, Sun | nmer Semester | | | | |
| Topics: | Topics: | | | | |
| Structure of finite groups and the | eir ordinary and modu | lar representations; in par | ticular, the topics are | : | |

- continuation of the theory of complex characters: induced characters, Frobenius reciprocity, Mackey's Theorem, character degrees and character values
- structure of groups: Sylow's theorems, solvable groups, Burnside's p^aq^b Theorem
- modular representation theory: indecomposable representations, projective and simple modules, induced representations, decomposition numbers, blocks of representations

Reading list:

G. James, M. Liebeck: *Representations and Characters of Groups* H. Nagao, Y. Tsushima: *Representations of finite groups*

Recommended Prior Knowledge: Algebra II, Representation theory

- Specialization Bachelor Algebra, Number theory, Discrete mathematics
- Elective module master Mathematics

| Homological Algebra | | | | Р |
|--|---|---|--|----|
| | (Homologische | Algebra) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Master | 4+2 | 10 | IAZD | |
| Frequency: irregular | | · | | |
| Topics: | | | | |
| Exact sequences; groups of homo and flat modules; categories and cohomology of complexes; projec and applications. Reading list: Rotman: An Introduction Weibel: An introduction | omorphisms; tensor pr functors; chain comp etive and injective res to to Homological Algebr to homological algebr | oducts of modules over rid lexes and cochain comple olutions; derived functors; bra (Second Edition) Ta | ngs; projective, injecti xes; homology and Ext-functors; Tor-fun | ve |
| Recommended Prior Knowledge | : Algeora II | | | |
| Elective module master l | Mathematics | | | |

| Тороlоду | | | | |
|---|---|--------------------------|----------------|--|
| | (Topolog | gie) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IAZD | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| Topological spaces, conti connected spaces, separa compactness constructions (products, homotopy of maps fundamental groups coverings | inuous maps ation axioms quotients) | | | |
| Reading list: | | | | |
| Module affiliation: | | | | |
| • Specialization Bachelor | Algebra, Number theo | ry, Discrete mathematics | | |

B.2 Algebraic Geometry

| Algebraic Surfaces | | | | Р |
|--|-------------------------|-----------------------|----------------|---|
| | (Algebraische | Flächen) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Master and GRK | *** | *** | IAG | |
| Frequency: every 2 to 3 years, Su | immer Semester | | | |
| Topics: | | | | |
| birational maps between | n surfaces | | | |
| intersecton theory | | | | |
| Kodaira classification | | | | |
| Reading list: | | | | |
| Beauville: Complex algeb | praic surfaces, CUP, 19 | 983. | | |
| Recommended Prior Knowledge: Algebraic Geometry, helpful: Algebra II | | | | |
| Module affiliation: | | | | |
| Elective module master I | Vathematics | | | |

| Algebraic Geometry I (Algebraische Geometrie I) | | | Р | |
|--|-------------------------|-----------------------|----------------|--|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor, Master and GRK | 4+2 | 10 | IAG | |
| Frequency: annual, Winter Seme | ster | | · | |
| Topics: affine and projective varieties morphisms and rational maps dimension, degree, smoothness, singularities sheaves and schemes | | | | |
| Recommended Prior Knowledge: Algebra I; helpful: Algebra II, Complex analysis | | | | |
| Module affiliation: • Specialization Bachelor (• Elective module master I | Geometry Mathematics | | | |

| Algebraic Geometry II | | | | Р |
|--|-------------------------|-----------------------|----------------|---|
| | (Algebraische G | eometrie II) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor, Master and GRK | 4+2 | 10 | IAG | |
| Frequency: annual, Summer Sem | lester | | | |
| Topics: Key terms of modern algebraic geometry (schemes, sheaf cohomology, divisors) are introduced. Applications for the classification of algebraic curves and surfaces are presented. | | | | |
| Module affiliation: • Specialization Bachelor (• Elective module master I | Geometry Mathematics | | | |

| Algebraic topology | | | | Р |
|---|-----------------|-----------------------|----------------|---|
| | (Algebraische 7 | Topologie) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IAG | |
| Frequency: irregular | | | | |
| Topics: homology theory, singular homology, cell complex cohomology theory Poincaré duality Recommended Prior Knowledge: Algebra I, helpful: Algebra II | | | | |
| Module affiliation: Specialization Bachelor Geometry Specialization Bachelor Algebra, Number theory, Discrete mathematics Elective module master Mathematics | | | | |

| Algorithmic Commutative Algebra | | | | Р |
|--|-----|----|-----|---|
| (Algorithmische Kommutative Algebra) | | | | |
| Type of courseSemester HoursCredit Points (ECTS):Responsibility | | | | |
| Bachelor and Master | 4+2 | 10 | IAG | |
| Frequency: irregular | | | | |
| Topics: Polynomial systems Groebner Bases, syzygies, free resolutions Dimension, integral closure, primary decomposition Recommended Prior Knowledge: Algebra I: helpful: Algebra II | | | | |
| Module affiliation: Specialization Bachelor Algebra, Number theory, Discrete mathematics Specialization Bachelor Geometry Elective module master Mathematics | | | | |

| Coding theory | | | | Р |
|---|---|--------------------------|----------------|---|
| | (Codierungst | heorie) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 (2+1) | 10 (5) | IAG | |
| Frequency: irregular | | | | |
| Topics: linear codes special good codes decoding cyclic codes Recommended Prior Knowledge: | Algebra I | | | |
| Module affiliation: | | | | |
| Specialization Bachelor A Specialization Bachelor G Elective module master M | Algebra, Number theo Beometry Aathematics | ry, Discrete mathematics | | |

| Plane Algebraic Curves | | | | Р |
|---|----------------|-----------------------|-----------|-------|
| (Ebene Algebraische Kurven) | | | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsib | ility |
| Bachelor and Master, also Teaching profession | 2+1 | 5 | IAG | |
| Frequency: irregular | · | | | |
| Topics: • Intersection of plane curves, Bezout theorem • Tangents, points of inflection, smoothness and singularities • Polar curve, Hesse curve, dual curve, Plücker formulae Recommended Prior Knowledge: Algebra I | | | | |
| Module affiliation: | | | | |
| Specialization Bachelor Geometry | | | | |
| Elective module master Mathemati | cs | | | |

| Lattices and Codes | | | | Р |
|---|--------------------|-----------------------|----------------|---|
| | (Gitter und Codes) | | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | / |
| Bachelor and Master | 4+2 | 10 | IAG | |
| Frequency: irregular | | | | |
| Topics: Integral lattices Linear codes Weight enumerators and theta functions Reading list: W.Ebeling: Lattices and Codes, 3. Auflage, Springer, 2013. | | | | |
| Recommended Prior Knowledge: Algebra I, Complex analysis | | | | |
| Module affiliation: Specialization Bachelor Geometry Specialization Bachelor Algebra, Number theory, Discrete mathematics Elective module master Mathematics | | | | |

| Moduli Spaces | | | | Р |
|---|----------------|-----------------------|--------------|----|
| | (Modulräume) | | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibili | ty |
| Master and GRK | *** | *** | IAG | |
| Frequency: every 2 to 3 years, Summer Ser | nester | | | |
| Topics: Moduli problems, coarse and fine moduli spaces Construction of moduli spaces, geometric invariant theory Examples of moduli spaces, in particular moduli of curves | | | | |
| Recommended Prior Knowledge: Algebra II, Algebraic Geometry | | | | |
| Module affiliation: | | | | |
| Elective module master Mathemat | ics | | | |

| Singularity | | | | |
|--|--|--------------------------|----------------|---|
| | (Singularitäten) | | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | y |
| Master and GRK | 4+2 | 10 | IAG | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| Holomorphic functions of several v Analytic set germs Unfoldings and deformations Classification of singularities Reading list: W. Ebeling: <i>Funktionentheorie</i>, <i>Difference</i> | rariables ferentialtopologie u l | nd Singularitäten, Viewe | g, 2001. | |
| Module affiliation: • Elective module master Mathemati | ics | | | |

B.3 Analysis

| Functional Analysis (Funktionalanalysis) | | | | P/A |
|--|---|----------------------|---------------------------------|-----|
| Type of course | (Funktionala) | Credit Points (ECTS) | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Bauer, Escher, Schroh Walker | e, |
| Frequency: annual | | | | |
| Baire's theorem Hahn-Banach theorem, of Principle of uniform bou Open mapping theorem, Linear operators in Hilbe Compact operators Unbounded operators Recommended Prior Knowledge | convexity ndedness closed graph theore rt space : Analysis I-III, Linea | m ar Algebra I | | |
| Specialization Bachelor A elective module Master I | Analysis Mathematik | | | |
| | | | | |

| Index theory | | | | Р |
|---|---|---|----------------|---|
| | (Indextheo | rie) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 2+1 | 5 | Schrohe | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| Fredholm operators in Ba Spectral theory of compa Components of the Fredh Toeplitz operators and the Computation of the inde Pseudodifferential opera Fedosov's index formula | anach spaces act operators and the nolm operators in Hilb neir index x via the operator tra tors | Fredholm alternative pert spaces ce | | |
| Recommended Prior Knowledge | : Analysis I-III, Linear | Algebra I, Functional Ana | alysis | |
| Specialization Bachelor A | Analysis | | | |
| elective module Master I | Mathematik | | | |

| Pseudodifferential Operators (Pseudodifferentialoperatoren) | | | | P/A | |
|---|---|----------------------|-----------------------------------|-----|--|
| Type of course | Semester Hours | Credit Points (FCTS) | Responsibility | | |
| Bachelor and Master | 2+1 | 5 | Bauer, Escher, Schrohe, Walker | | |
| Frequency: irregular | | | | | |
| Topics: | | | | | |
| Fourier transform Tempered distribution Sobolev spaces Oscillatory integrals Symbol classes Continuity properties Ellipticity and parame Operators on manifol Wave front sets | and calculus etrix construction ds | | | | |
| Recommended Prior Knowled | Recommended Prior Knowledge: Analysis I-III, Lineare Algebra I, Functional Analysis | | | | |
| Specialization Bachel elective module Mast | or Analysis er Mathematik | | | | |

B.4 Applied Analysis

| Semigroups and Evolution Equations | | | | P/A |
|---|--|-----------------------|----------------|-----|
| (Ha | Ibgruppen und Evolut | tionsgleichungen) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | · |
| Bachelor and Master | 4+2 | 10 | Escher, Walker | |
| Frequency: every 1 to 2 years | | | | |
| Topics: | | | | |
| closed operators in Bana strongly continuous and generators of semigroup: characterization theoren semilinear Cauchy proble fractional powers of ope maximal regularity | ch spaces analytic semigroups s ns ems rators | | | |
| Recommended Prior Knowledge | : Analysis I-III, Linear | Algebra I and II | | |
| Module affiliation: | | | | |
| Specialization Bachelor / | Analysis | | | |
| Elective module master I | Vathematics | | | |
| | | | | |

| Interpolation Theory and Applications | | | | P/A |
|--|-----------------------|-----------------------|----------------|-----|
| (Int | erpolationstheorie ur | nd Anwendungen) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Escher, Walker | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| real and complex interpolation method reiteration and duality theorems interpolation of Lebesgue and Sobolev spaces fractional powers of operators interpolation theory for elliptic boundary value problems applications to semigroup theory | | | | |
| Module affiliation: | | | | |
| Specialization Bachelor A | Analysis | | | |
| Elective module master N | <i>l</i> lathematics | | | |
| | | | | |

| Nonlinear Functional AnalysisF(Nichtlineare Funktionalanalysis) | | | | P/A |
|--|-------------------------------|-----------------------|----------------|-----|
| | (Nichtlineare Fur | iktionalanalysis) | 1 | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Escher, Walker | |
| Frequency: every 1 to 2 years | | | | |
| Topics: implicit function theo degree theory bifurcation theory | orem in Banach space | S | | |
| Recommended Prior Knowled | dge: Analysis I-III, Lin | eare Algebra I and II | | |
| Module affiliation: • Specialization Bachel • Elective module mast | or Analysis er Mathematics | | | |

| Partial Differential Equations (Partielle Differentialgleichungen) | | | | P/A |
|--|-----------------------------|----------------------|-------------------------|-----|
| Turne of course | (Partielle Differer | Credit Points (ECTS) | Posponsibility. | |
| Type of course | | | | |
| Bachelor and Master | 4+2 | 10 | Bauer, Escher, Schrohe, | |
| | | | Walker | |
| Frequency: annual | | | | |
| Topics: | | | | |
| method of characteri distribution theory Laplace's equation, m Sobolev spaces variational methods Fourier transform wave equation heat equation | stics naximum principles | | | |
| Recommended Prior Knowled | dge: Analysis I-III, Lin | ear Algebra I and II | | |
| Module affiliation: | | | | |
| Specialization Bachel | lor Analysis | | | |
| Elective module mast | ter Mathematics | | | |

| Nonlinear Partial Differential Equations | | | | P/A |
|---|--------------------------|-----------------------|----------------|-----|
| (Nicht | tlineare partielle Diffe | erentialgleichungen) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Master | 4+2 | 10 | Escher, Walker | |
| Frequency: irregular | | | | |
| Topics: nonlinear elliptic and part fixed point methods variational methods compactness methods monotone operators | rabolic equations | | | |
| Recommended Prior Knowledge: Partial Differential Equations I Module affiliation: | | | | |
| Specialization Bachelor A Elective module master N | Analysis Vlathematics | | | |

| Qualitative Theory of Ordinary Differential Equations | | | | P/A |
|---|-------------------------|-----------------------|----------------|-----|
| (Qualitative Theorie gewöhnlicher Differentialgleichungen) | | | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Escher,Walker | |
| Frequency: annual | | | | |
| Topics: | | | | |
| dynamical systems invariant sets limit sets stability and linearizatio periodic solutions | n principles | | | |
| Recommended Prior Knowledge | : Analysis I-III, Linea | ar Algebra I and II | | |
| Specialization Bachelor Elective module master | Analysis Mathematics | | | |

B.5 Numerical Mathematics and Optimization

| Intoduction to Adaptive Finite Element Method | | | | A |
|--|-----------------------------|------------------------|----------------|---|
| (Einführu | ing in die Adaptive Fir | nite-Elemente-Methode) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 2+1 | 5 | IfAM | |
| Frequency: every 2 to 3 years | | | | |
| Topics: adaptive mesh refinement A posteriori error analys error estimators: (e.g. resonance) convergence | nt for FEM is sidual) | | | |
| Reading list: Ainsworth/Oden: A posteriori error estimation in finite element analysis. Wiley 2000. Nochetto/Siebert/Veeser: Theory of adaptive finite element methods: an introduction. In: Multiscale, nonlinear and adaptive approximation, 409–542, Springer, 2009. Recommended Prior Knowledge: Numerical Mathematics I and Numerics for Partial Differential Fourtiens. | | | | |
| Module affiliation: Specialization Bachelor Elective module master | Numerics Mathematics | | | |

| hp-Finite Element Methods | | | | A |
|---|---|---|-----------------------------|---|
| | (hp-Finite Element | t Methoden) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 2+1 | 5 | IfAM | |
| Frequency: regularly every 1 to | 2 years | | | |
| Topics: Error reduction by mesh Proof of exponential con Proof of exponential con Application to mechanic Adaptive methods New developments in ne Reading list: Standard literature, lect Recommended Prior Knowledge Equations Module affiliation: Specialization Bachelor Num | refinement and incre nvergence in FEM nvergence ini Gauß qu cs and electrodynamic umerical analysis ure notes e: Numerical Mathem | asing degree of polynom uadrature s | ial Partial Differential | |

| Linear optimization | | | | A |
|--|----------------|-----------------------|----------------|---|
| | (Lineare Optir | nierung) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 2+1 | 5 | Steinbach | |
| Frequency: regularly every 2 to 3 | 3 years | | | |
| Frequency: regularly every 2 to 3 years Topics: • Simplex method • Theory of polyhedra • Farkas lemma and extensions • Duality theory Reading list: • V. Chvátal: Linear Programming Recommended Prior Knowledge: Numerical Mathematics I, Algorithmic programming | | | | |
| Specialization Bachelor | Numerics | | | |

| Multigrid and split and merge technique | | | | Α | |
|--|--|----------------------|------|---|--|
| (Multigrid und Gebietszerlegung) | | | | | |
| Type of course Semester Hours Credit Points (ECTS): Responsibility | | | | | |
| Bachelor and Master | 2+1 | 5 | IfAM | | |
| Frequency: regularly every 1 to 2 | 2 years | | | | |
| Topics: | | | | | |
| Preconditioned iterative | methods (Richardso | n, Jacobi) | | | |
| • Multigrid (for finite diffe | erence and finite ele | ment methods) | | | |
| Multilevel methods (add | itive and multiplicat | ive Schwarz methods) | | | |
| Domain decomposition methods (Schwarz alternating method) | | | | | |
| Reading list: | | | | | |
| 🛄 Standard literature, lect | ure notes | | | | |
| Recommended Prior Knowledge | Recommended Prior Knowledge: Numerical Mathematics I | | | | |
| Module affiliation: | | | | | |
| Specialization Bachelor | Numerics | | | | |
| | | | | | |

| Nonlinear optimization I | | | A | |
|---|---|---|----------------|--|
| | (Nichtlineare Op | timierung I) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Steinbach | |
| Frequency: regularly every 2 to 3 | 3 years | | | |
| Topics: • Steepest descent metho • Theory of constrained of • Quadratic optimization: • Maratos effect, merit fu Reading list: | d, Newton's method, I otimization: KKT cond KKT factorizations, ac nctions, SQP method umerical Optimization : Numerical Mathema Numerics | ine search, trust region itions, tive set method n, 2nd ed. atics I and II, Algorithmic p | programming | |

| Nonlinear optimization II (Nichtlineare Optimierung II) | | | | A |
|---|-----------------------|-----------------------|----------------|---|
| Type of course | | Credit Points (ECTS). | Responsibility | |
| Respector and Master | | | Stoiphoch | |
| | 4+2 | 10 | Steinbach | |
| Frequency: regularly every 2 to 3 | 3 years | | | |
| Topics: | | | | |
| Nonlinear CG method Techniques for high dimension models Interior point methods Further topics | | | | |
| J. Nocedal, S. Wright: IVL | imerical Optimization | , 2 nd ed. | | |
| Recommended Prior Knowledge | : Nonlinear optimizat | ion I | | |
| Module affiliation: | | | | |
| Specialization Bachelor I | Numerics | | | |
| | | | | |

| Numerics for contact problems | | | | |
|---|------------------|-----------------------|----------------|--|
| | (Numerik für Kor | ntaktprobleme) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 2+1 | 5 | IfAM | |
| Frequency: regularly every 1 to 2 | 2 years | | | |
| Topics: | | | | |
| Existence and uniqueness of solutions for elliptic contact problems Variational inequalities, mixed formulations Penalty methods Iterative algorithms: Uzawa, Semi-smooth Newton's method Mulitfield problems (Mehrfeldprobleme), coupling with heat equation Reading list: Image: Standard literature, lecture notes Becommended Prior Knowledge: Numerical Mathematics Land Numerics for Partial Differential | | | | |
| Equations | | | | |
| Specialization Bachelor | Numerics | | | |
| | numenes | | | |

| Numerics for Partial Differential Equations | | | | А |
|---|----------|----|------|---|
| (Numerik partieller Differentialgleichungen) | | | | |
| Type of courseSemester HoursCredit Points (ECTS):Responsibility | | | | |
| Bachelor and Master | 4+2 | 10 | IfAM | |
| Frequency: regularly every 1 to 2 | years | | | |
| Topics: | | | | |
| Galerkin method for elliptic boundary value problems Finite element spaces A-posteriori error estimation Methods for parabolic and hyperbolic differential equations | | | | |
| Reading list: | | | | |
| Recommended Prior Knowledge: Numerical Mathematics I and II | | | | |
| Module affiliation: | | | | |
| Specialization Bachelor N | Numerics | | | |

| Numerical Methods in Continuum Mechanics | | | | |
|--|-------------|----|------|--|
| (Numerische Methoden der Kontinuumsmechanik) | | | | |
| Type of courseSemester HoursCredit Points (ECTS):Responsibility | | | | |
| Bachelor and Master | 4+2 | 10 | IfAM | |
| Frequency: regularly every 1 to 2 | years | | | |
| Topics: | | | | |
| Modelling: linear elasticity and fluid dynamics Discretization: mixed finite elements error estimates for Stokes Reading list: Brezzi/Fortin: Mixed and hybrid finite element methods. Springer 1991 | | | | |
| Recommended Prior Knowledge: Numerical Mathematics I and Numerics for Partial Differential Equations | | | | |
| Module affiliation: | | | | |
| Specialization Bachelor I | Numerics | | | |
| Elective module master I | Mathematics | | | |
| | | | | |

| Numerical Methods for coupled and nonlinear Problems | | | | А | |
|---|--|---|---|---|--|
| (Numerische M | ethoden für gekoppel [.] | te und nichtlineare Probleme | <u>e)</u> | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | | |
| Bachelor and Master | 4+2 | 10 | IfAM | | |
| Frequency: every 3 to 4 years | | | | | |
| Topics: | | | | | |
| Classification into nonlin Regularisation, time and Nonlinear and linear solv Adaptivity and inexacted | ear and coupled prob space discretization vers solvers | lems | | | |
| Reading list: Wick: Numerical method <u>https://www.ifam.uni-ha</u> Glowinski: Numerical me | ls for nonlinear and co nnover.de/2120.html athods for nonlinear ve | oupled PDEs, Vorlesungsskrip ariational problems. Springer | tum, available online ^r 1984. | e | |
| Recommended Prior Knowledge | Recommended Prior Knowledge: Numerical Mathematics I and Numerics for Partial Differential | | | | |
| Module affiliation: | | | | | |
| Specialization Bachelor I Elective module master I | Numerics Mathematics | | | | |

| Numerical methods for ordinary differential equations | | | | А |
|--|--------------------------------|------------------------------------|------------------------|---|
| (Numerische I | Methoden für gewöhi | nliche Differentialgleichung | gen) | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 2+1 | 5 | IfAM | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| One step methods Stability Differential-algebraic eq Galerkin-method Shot methods Variational methods Reading list: Annacher: Einführung interpretein int | uations n die Numerische Ma | <i>thematik</i> , Heidelberg Unive | rsity Publishing, 2017 | |
| Kecommended Prior Knowledge | : Numerical Mathema | atics I and II | | |
| Specialization Bachelor I | Numerics | | | |
| Elective module master I | Vathematics | | | |

| Optimization of Partial Differential Equations | | | | A | |
|---|--|--------------------------|------|---|--|
| (Optimi | erung mit partiellen D |)ifferentialgleichungen) | | | |
| Type of course | Type of course Semester Hours Credit Points (ECTS): Responsibility | | | | |
| Bachelor and Master | 2+1 | 5 | IfAM | | |
| Frequency: irregular | | | | | |
| Topics: | control problems | | | | |
| Enter-quadratic optimal control problems Existence and uniqueness adjoinded state | | | | | |
| Diskretization and optimization: FEM | | | | | |
| Reading list: | | | | | |
| Troeltzsch: Optimal cont | rol of partial different | ial equations. AMS, 2010 | | | |
| Recommended Prior Knowledge: Numerical Mathematics I and Numerics for Partial Differential Equations | | | | | |
| Module affiliation: | | | | | |
| Specialization Bachelor N | lumerics | | | | |
| Elective module master N | Mathematics | | | | |

| Scientific Computing | | | | |
|---|----------------|-----------------------|----------------|----|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 2+1 | 5 | IfAM | |
| Frequency: irregular | • | | | |
| Topics: | | | | |
| Numerical algorithms and their parallelization Reading list: Bastian: Lecture notes on parallel solution of large sparse linear system, Vorlesungsskriptum, IWR Heidelberg, April 2018. Recommended Prior Knowledge: Numerical Mathematics I and Numerics for Partial Differential Equations | | | | VR |
| Module affiliation: | | | | |
| Specialization Bachelor | Numerics | | | |
| Elective module master | Mathematics | | | |

| Discontinuous Galerkin Methods | | | | А |
|---|---|----------------------------------|----------------|---|
| | (Unstetige Galerl | kinverfahren) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | • |
| Bachelor and Master | 2+1 | 5 | IfAM | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| Basis ideas DG for stationry advection DG for nonstationary PD DG for elliptic problems Reading list: Ern/di Pietro: Mathematication | on (flows, upwinding E's of first order (SIP) <i>ical aspects of disco</i> | g) ntinuous Galerkin methods. | Springer 2012. | |
| Recommended Prior Knowledge: Numerical Mathematics I and Numerics for Partial Differential Fouations | | | | |
| Module affiliation: | | | | |
| Specialization Bachelor | Numerics | | | |
| Elective module master l | Vathematics | | | |
| | | | | |

B.6 Differential Geometry

| Gauge theory | | | Р | |
|--|----------------|-----------------------|----------------|-----|
| | (Eichfeldth | eorie) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Master | 2+2 | 5 | IDG | |
| Frequency: irregular | | | | |
| Topics: Zusammenhänge auf Hauptfaserbündeln und deren Krümmung, Eichtransformationen, Yang-Mills- Funktional und Yang-Mills-Gleichung, selbstduale und invariante Zusammenhänge, nichtminimale Yang- Mills-Zusammenhänge, magnetische Monopole und Wirbel | | | | ıg- |
| Recommended Prior Knowledge: Differential Geometry/Analysis | | | | |
| Module affiliation: • Elective module master I | Mathematics | | | |

| Classic Differential Geometry | | | Р | |
|--|----------------------|-----------------------|----------------|--|
| | (Klassische Differei | ntialgeometrie) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IDG | |
| Frequency: irregular | | | | |
| Topics: Kurven: Bogenlänge, Krümmung und Torsion, Hauptsatz, Windungszahl, Umlaufzahl, Hopfscher Umlaufsatz, isoperimetrische Ungleichung, Vierscheitelsatz, Frenet-Kurven, Satz von Fenchel | | | | |
| Flächen: reguläre Flächen, Parameterwechsel, Tangentialraum, Differential, erste Fundamentalform, Orientierbarkeit, Gauß-Abbildung, Weingarten-Abbildung, zweite Fundamentalform, Hauptkrümmungen, mittlere Krümmung, Gauß-Krümmung Innere und äußere Geometrie: Isometrien, Vektorfelder und kovariante Ableitung, Christoffel- | | | | |

Symbole, Koszul-Formel, Krümmungstensor, Gauß-Gleichungen, TheoremaEgregium, Geodätische, Exponentialabbildung, geodätische Polarkoordinaten, Gauß-Lemma, sphärische und hyperbolische Geometrie

Recommended Prior Knowledge:

- Specialization Bachelor Geometry
- Elective module master Mathematics

| Riemannian geometry | | | | Р |
|--|-------------------------|-----------------------|----------------|---|
| | (Riemannsche G | Geometrie) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IDG | |
| Frequency: every 1 to 3 years, W | inter Semester | · | | |
| Topics: Riemannsche Metriken, Geodäten, Exponentialabbildung, Injektivitätsradius, Krümmung eines Zusammenhangs, erste und zweite Variation der Energie einer Kurve, Existenz geschlossener Geodäten, Satz von Synge, konjugierte Punkte, Jacobi-Felder, Vergleichssätze von Rauch, symmetrische und lokal symmetrische Räume Recommended Prior Knowledge: Differential Geometry/Analysis | | | | |
| Module affiliation: • Specialization Bachelor (• Elective module master | Geometry Mathematics | | | |

| Differential topology (Differentialtopologie) | | | | Р |
|---|----------------|-----------------------|-----------------|---|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility: | |
| Master and GRK | 2+2 | 5 | IDG | |
| Frequency: irregular | | | | |
| Topics: • Differentiable manifolds and maps • tangent bundles, vector fields • dynamical systems • morse theory | | | | |
| Recommended Prior Knowledge: Analysis III | | | | |
| Module affiliation: | | | | |
| Elective module master | Mathematics | | | |

B.7 Mathematical Stochastics

| Asymptotic Statistics | | | | |
|---|------------------------|---------------------------|----------------|---|
| | (Asymptotische | Statistik) | | Α |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IfMS | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| contiguous distributions | | | | |
| local asymptotic normali | ty | | | |
| limit experiments | | | | |
| asymptotically optimal t | ests | | | |
| asymptotic efficiency of estimators and tests | | | | |
| Reading list: | ic Statistics, Cambrid | ge University Press, Camb | oridge, 1998. | |
| Recommended Prior Knowledge: Probability and Statistics II | | | | |
| Module affiliation: | | | | |
| Specialization Bachelor S | Stochastics | | | |
| Master elective module | | | | |

| Financial Mathematics 1 | | | | |
|-----------------------------|------------------------|---------------------------|----------------|--|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Weber | |
| Frequency: annual | | | · | |
| Topics: | | | | |
| Arbitrage Pricing Theory | | | | |
| Preferences and Utlity | | | | |
| Opimality and Equilibriu | m | | | |
| Risk Measures | | | | |
| Reading list: | | | | |
| H. Föllmer& A.Schied: St | ochastic Finance, de | Gruyter, Berlin/New York, | 2016. | |
| Recommended Prior Knowledge | : Probability and Stat | tistics II | | |
| Module affiliation: | | | | |
| Specialization Bachelor S | Stochastics | | | |
| Master elective module | | | | |

| Financial Mathematics 2 | | | | А |
|--|----------------------|---------------------------|--------------------------|-----|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Weber | |
| Frequency: annual | | • | | |
| Topics: | | | | |
| Introduction to Stochastic Analysis | | | | |
| Einanaial Mathematics in | - Continuous Timos D | ringing and Hadging of Ei | noncial Darivativas (Equ | it. |

• Financial Mathematics in Continuous Time: Princing and Hedging of Financial Derivatives (Equity Derivatives, Interest rate Derivatives, and Credit Derivatives), Optimal Investment

Reading list:

M. Musiela& R.Rutkowski: *Martingale Methods in Financial Modelling*, Springer, 2005.

Recommended Prior Knowledge: Probability and Statistics II, Financial Mathematics 1, possibly Stochastic Analysis

- Specialization Bachelor Stochastics
- Master elective module

| Nonparametric Statistics | | | | A |
|--|-------------------|-----------------------|----------------|---|
| | (Nichtparametriso | che Statistik) | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IfMS | |
| Frequency: irregular | | · | | |
| Topics: | | | | |
| • order and rank statistics | | | | |
| distribution free confider | nce regions | | | |
| locally best rank tests | | | | |
| • empirical distributions | | | | |
| • tests for goodness of fit | | | | |
| nonparametric multivaria | ate procedures | | | |
| GrundlegendeLiteratur: I. Hajek, Z. Sidak, P. K. Sen: Theory of Rank Tests, Academic Press, 1999. | | | | |
| Recommended Prior Knowledge: Probability and Statistics II | | | | |
| Module affiliation: | | | | |
| Specialization Bachelor S | Stochastics | | | |
| Master elective module | | | | |

| | Actuarial Math | nematics 1 | | A |
|--|---|---|---------------------|---|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Weber | |
| Frequency: annual | | | | |
| Topics: Individual and Collective Ruin Theory Premium Calculation Incurred But Not Reporte Risk Sharing and Reinsur Interest Rates and Fixed Cash Flows and Mathem Difference Equations and Hattendorf's Theorem Unit-linked policies Policies with Stochastic Market-Consistent Valua | ed Claims rance Income atical Reserve Differential Equatio Interest Rate | ns | | |
| Reading list: IIII T. Mack: Schadenversich K. Schmidt: Versicherung | erungsmathematik, V gsmathematik, Spring | VW Karlsruhe, 2002. er, 2006. | | |
| M. Koller: Stochastische R. Norberg: Basic Life Ins Recommended Prior Kno | Modelle in der Lebens surance Mathematics owledge: Probability | sversicherungsmathemat , LSE, 2002. and Statistics II | ik, Springer, 2000. | |
| Module affiliation: • Specialization Bachelor S • Master elective module | Stochastics | | | |

| | Actuarial Math | ematics 2 | | A |
|--|--|--|--|---|
| Type of course Bachelor and Master | Semester Hours 4+2 | Credit Points (ECTS): 10 | Responsibility Weber | |
| Frequency: annual | | | | |
| Topics: Individual and Collece Ruin Theory Premium Calculation Incurred But Not Rep Risk Sharing and Rei Interest Rates and Fi Cash Flows and Mat Difference Equations Hattendorf's Theorer Unit-linked policies Policies with Stochar Market-Consistent V | ctive model ported Claims nsurance xed Income hematical Reserve and Differential Equa n stic Interest Rate Yaluation | ations | | |
| The lecture is split in Actuarial M Reading list: T. Mack: Schadenversich K. Schmidt: Versicherung M. Koller: Stochastische R. Norberg: Basic Life Ins Recommended Prior Knowledge | athematics I and Actu erungsmathematik, V gsmathematik, Spring Modelle in der Lebens surance Mathematics, : Probability and Stati | uarial Mathematics 2. VW Karlsruhe, 2002. er, 2006. sversicherungsmathemati LSE, 2002. istics II, Actuarial Mathe | <i>ik</i> , Springer, 2000. ematics I | |
| Module affiliation: Specialization Bachelor S Master elective module | Stochastics | | | |

| | Game Th | eory | | |
|---|------------------------|---------------------------|--------------------|---|
| | (Snielther | , prie) | | Δ |
| Type of course | Semester Hours | Credit Points (FCTS) | Responsibility | 1 |
| Bachelor and Master | 2+1 | 5 | IfMS | |
| Frequency: irregular | 211 | | | |
| Topics: | | | | |
| normal form of n-person | games | | | |
| • points of equilibrium | 5 | | | |
| mixed extensions | | | | |
| • two-person zero sum gai | mes | | | |
| minimax theorems and n | ninimax strategies | | | |
| matrix games | 5 | | | |
| cooperative games | | | | |
| Shapley value | | | | |
| Reading list: | | | | |
| 📖 F. Forgo, J. Szep, F. Szida | rovszky: Introduction | to the Theory of Games: (| Concepts, Methods, | |
| Applications, Kluwer, Do | rdrecht, 1999. | | | |
| | | | | |
| Recommended Prior Knowledge | : Probability and Stat | istics II | | |
| Module affiliation: | | | | |
| Specialization Bachelor S | Stochastics | | | |
| Master elective module | | | | |

| Statistical Decision Theory and Sequential Procedures (Statistische Entscheidungstheorie und Sequentialverfahren) | | | A | |
|--|--|--|----------------|--|
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IfMS | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| decision kernels | | | | |
| Bayes and minimax proce | edures for estimation | and testing | | |
| minimax theorems | | | | |
| optimal stopping | | | | |
| sequential Bayes procedu | ires | | | |
| sequential likelihood rati | o tests | | | |
| • optimal sequential tests | | | | |
| Reading list: Irle: Sequentialanalyse: (H. Strasser: Mathematic | Dptimale sequentielle al Theory of Statistics | <i>Tests</i> , Teubner, Stuttgart, , de Gruyter, Berlin, 1985 | . 1990. | |
| Recommended Prior Knowledge: Probability and Statistics II | | | | |
| Module affiliation: | | | | |
| Specialization Bachelor S | Stochastics | | | |
| Master elective module | | | | |

| Statistics | | | | |
|--|----------------------|-----------------------|-------------------------|---|
| | (Statistische | Verfahren) | | А |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Weber | |
| Frequency: irregular | | | | |
| Topics: | | | | |
| tests for goodness of fit, bootstrap, density estimation, robust procedures models with covariates: regression, analysis of variance, generalized linear models Reading List: | | | | |
| New York, 1999. | Probability and Stat | ictics Land II | unita eartion. Springer | I |
| Module affiliation: | | | | |
| Specialization Bachelor S Master elective module | Stochastics | | | |

| Stochastic Analysis | | | | |
|--|--|--------------------------|------------------------|--------|
| (Stochastische Analysis) | | | | A/P |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | IfMS | |
| Frequency: annual | | | | |
| Topics: Stochastic Processes in O Markovian Processes, Lev stochastic Integrals Representations of Marti Girsanov's and its Applic Stochastic Differential Ev Applications to Financial | Continuous Time: Bro /y Processes ingales ations quations Mathematics | wnian Motion, (Local) Ma | irtingales, Semimartin | gales, |
| Reading list: P. Protter: Stochastic Integration and Differential Equations, Springer, 2005 D. Revuz, M. Yor: Continuous Martingales and Brownian Motion, Springer, 1999. L. C. G. Rogers, D. Williams: Diffusions, Markov Processes and Martingales, Volumes 1 & 2, Wiley, New York, 1987, 1994. | | | | |
| Recommended Prior Knowledge | Probability and Stat | istics II | | |
| Module affiliation: | - I I | | | |
| Specialization Bachelor Stochastics | | | | |
| IViaster elective module | | | | |

| Stochastic Simulation | | | | |
|--|----------------|-----------------------|----------------|---|
| (Stochastische Simulation) | | | | Α |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | |
| Bachelor and Master | 4+2 | 10 | Weber | |
| Frequency: annual | | | | |
| Topics: Image: General sampling method and principles of Monte Carlo method Image: Simulation of stochastic processes Image: Statistical and computational efficiency analysis Image: Variance reduction techniques Image: Stochastic optimization Image: Advanced topics by recent papers | | | | |
| Reading list: S. Asmussen und Glynn, W. Peter: Stochachstic Simulation Algorithms and Analysis, Springer, New York, 2007. H. J. Kushner und G. G. Yin: Stochastic Approximation Algorithms and Applications, 2003. | | | | |
| Recommended Prior Knowledge: Probability and Statistics I and II | | | | |
| Module affiliation: Specialization Bachelor S Master elective module | Stochastics | | | |

| Time Series Analysis | | | | A | |
|---|---|-----------------------|----------------|---|--|
| (Zeitreihenanalyse) | | | | | |
| Type of course | Semester Hours | Credit Points (ECTS): | Responsibility | | |
| Bachelor and Master | 2+1 | 5 | IfMS | | |
| Frequency: irregular | | | | | |
| Topics: | | | | | |
| stationary time series | stationary time series | | | | |
| • autocovariance function | • autocovariance function and spectral measure | | | | |
| autoregressive processes | • autoregressive processes, moving average processes | | | | |
| • spectral representation | • spectral representation | | | | |
| Kolmogorov's prediction theory | | | | | |
| • Statistics in the time domain (estimators for the mean and covariance function) | | | | | |
| • Statistics in the frequence | • Statistics in the frequency domain (periodogram, estimators for the spectral density) | | | | |
| Reading list: | | | | | |
| Recommended Prior Knowledge: Probability and Statistics II | | | | | |
| Windule attiliation: | | | | | |
| Specialization Bachelor S | STOCHASTICS | | | | |

| Quantitative Risk Management | | | | A |
|---|--|-----------------------|-------------------------|---|
| Type of course Bachelor and Master | Semester Hours | Credit Points (ECTS): | Responsibility Weber | |
| Regulariy: annual | 4+2 | | | |
| Topics: Risk measures and ris Extreme value theory Multivariate modellir Copulas and depende Credit risk manageme | sk aggregation , ng ence structure ent | | | |
| Reading list: A. J. McNeil, R. Fey, and P. Embrechts: <i>Quantitative Risk Management: Concepts, Techniques, and Tools</i>, Princeton Series in Finance, 2015. Recommended Prior Knowledge: Probability and Statistics I and II, possibly Financial Mathematics 1 | | | | |
| Module affiliation: • Specialization Bachel • Master elective modu | lor Stochastics Ile | | | |