

Master of Science in Mathematics
Program code: 041010

INTRODUCTION

The Department of Mathematics offers a graduate program that leads to Master of Science degree in **Mathematics**. The Program features a thesis and non-thesis option. The thesis option requires a successful conclusion of a thesis, and the non-thesis option requires the completion of a project. Passing a comprehensive examination is required for students who choose a non-thesis option. English is the Language of instruction and research.

According to the University Council decision dated 4/2/2007, Thesis students admitted with effect from September 2007 are exempted from the comprehensive examination.

PROGRAM REQUIREMENTS (non-thesis option in parenthesis)**30 (33) TOTAL COURSE CREDITS****3 (6) COMPULSORY COURSES (3 credits each)**

- 0410-510 Analysis I
- 0410-593 Project (for non-thesis option only)

6-12 (6-12) BASIC COURSES (3 credits each)

The student must take at least two courses from the following courses:

- 0410-501 Algebra
- 0410-512 Complex Analysis I
- 0410-513 Ordinary Differential Equations
- 0410-525 General Topology

6-12 (15-21) ELECTIVES* (3 credits each)

- 0410-508 Topics in Algebra
- 0410-515 Functional Analysis
- 0410-517 Special Functions
- 0410-520 Boundary value Problems
- 0410-521 Variational Methods and Eigen value Problems
- 0410-522 Financial Mathematics Modeling & Computation
- 0410-523 Topics in Applied Mathematics
- 0410-526 Algebraic Topology
- 0410-530 Foundations of Geometry
- 0410-531 Differentiable Manifolds
- 0410-532 Topics in Differential Equations

0410-535	Graphs and Hyper Graphs
0410-537	Combinatorics
0410-542	Scientific Computing Mathematical Models And Algorithms
0410-543	Advanced Numerical Computing
0410-560	Numerical Solution of ODE's
0410-561	Computational Linear Algebra
0410-568	Topics in Numerical Mathematics

*With the approval of the Program Director, the student can substitute up to (6) credit hours from 500-level courses from other graduate programs or 400-level courses from the undergraduate program in mathematics at Kuwait University for courses in the elective list.

9 COMPULSORY COURSES

0410-597	Thesis	(0)
0410-598	Thesis	(0)
2000-599	Thesis	(9)

COURSE DESCRIPTION

0410-501: ALGEBRA CR: 3

Fundamental topics on groups including semi groups; Groups; subgroups; abelian groups; direct groups; groups of permutations; cyclic groups; normal subgroups; quotient groups; homomorphisms and isomorphisms; group actions; orbits; lagrange's theorem; p-groups; the sylow theorems; the basis theorem; the fundamental theorem of finite abelian groups.

0410-508: TOPICS IN ALGEBRA CR: 3

Topics may differ from time to time, the course may be repeated for credit provided the topics are different.

0410-510: ANALYSIS I CR: 3

Riemann-Stieltjes integral, uniform convergence of sequences and series of functions; functions of several real variables; and the lebesgue integration.

0410-512: COMPLEX ANALYSIS I CR: 3

Analytic, Cauchy's integral formula, residues. Infinite product. Conformal mapping. Riemann mapping theorem.

0410-513: ORDINARY DIFFERENTIAL EQUATIONS CR: 3

Existence and uniqueness of solutions to initial value problems in n-dimensions.

Continuation (extendibility) of solutions and continuity with respect to initial conditions and parameters. Stability theory, linearization and Lyapunov methods. Sturmian theory and self-adjoint boundary value problems.

0410-515: FUNCTIONAL ANALYSIS CR: 3

Metric spaces; normed vector spaces; inner product spaces; ip spaces; topology of a metric space; complete metric spaces; banach spaces (L_p and $C[a,b]$); Hilbert spaces; completion of a metric space ($L_p[a,b]$); finite dimensional normed vector

spaces; linear operators; linear functional; normed spaces of operators; dual spaces; functional on Hilbert spaces; self-adjoint, unitary, and normal operators; Hahn-banach theorem; uniform boundedness theorem; open mapping theorem; closed graph theorem.

0410-517: SPECIAL FUNCTIONS

CR: 3

Asymptotic expansions. Bessel functions and related functions, hypergeometric, confluent hypergeometric and generalized hypergeometric functions. Jacobi polynomials, Meijer's G-functions.

0410-520: BOUNDARY VALUE PROBLEMS

CR: 3

Partial differential equations of mathematical physics and engineering, the well posed problem, Dirichlet, Neumann and the mixed problems, methods of solution, Green's function, integral equations, integral transforms.

0410-521: VARIATIONAL METHODS AND EIGEN VALUE PROBLEMS

CR: 3

Laplace's equation fundamental solution, mean-value property, properties of harmonic functions(max/min principles, harmonic estimate, analyticity Liouville's theorem), Green's functions, Dirichlet principle, weak derivatives; introduction to sobolev theory; existence of weak solutions of various linear elliptic PDEs; Dirichlet principle in sobolev space Eigenvalue problems; introduction to variational principles related to the heat and wave equations.

0410-522: FINANCIAL MATHEMATICS – MODELING & COMPUTATION

CR: 3

'Finance' is one of the fastest developing areas in the modern banking and corporate world. This, together with the sophistication of modern financial products, provides a rapidly growing impetus for new mathematical models and modern mathematical methods. The course describes the modeling of financial derivative products, through analysis to elementary computation. Topics include: basic option theory, tree models, continuous time models and Black-Scholes,

analytic approach to Black-Scholes, hedging numerical and binomial methods, bonds and interest rate derivatives models, computational methods for bonds, further theory of exotic and path-dependent options, foreign currency markets and exchange risks.

0410-523: TOPICS IN APPLIED MATHEMATICS

CR: 3

Topics may differ time to time, the course may be repeated for credit whenever the topics are different.

0410-525: GENERAL TOPOLOGY

CR: 3

Abstract topological spaces; connectedness, compactness, continuous functions. Metric spaces, complete metric spaces and metrizable spaces.

0410-526: ALGEBRAIC TOPOLOGY

CR: 3

Fundamental groups, surfaces, and homology theory.

0410-530: FOUNDATIONS OF GEOMETRY

CR: 3

Coordinatization, planar ternary rings and their algebraic properties, coordinatizing the dual plane, conditions for linearity, division rings with inverse properties, alternative division rings, the Artin-Zorn theorem, quasi fields and translation planes, division ring planes, some non-desarguesian planes.

0410-531: DIFFERENTIABLE MANIFOLDS

CR: 3

Manifolds, the topology of manifolds, differentiation on a manifold, vector fields, linear and affine connections, distributions, Riemannian manifolds.

0410-532: TOPICS IN DIFFERENTIAL EQUATIONS

CR: 3

Special topics not covered in other courses. May be repeated for credit under different subtitles.

0410-535: GRAPHS AND HYPER GRAPHS

CR: 3

The path problem, the flow problems, Vizing theorem, the Shannon theorem, chromatic number, chromatic polynomials, perfect graphs, hyper graphs.

0410-537: COMBINATORICS

CR: 3

Different ways of counting, double count, recurrence relations, generating functions, binomial theorem, Inclusion-exclusion principle, Stirling numbers, systems of distinct representatives, combinatorial structures including Latin Squares and designs.

0410-542: Scientific Computing Mathematical Models And Algorithms

CR: 3

Mathematical modeling using systems of differential equations to model real situations, large systems of linear equations, sparse matrices, pseudo-inverse matrices, multilevel methods, factorization. Ordinary differential equations, initial value problems, one step and multi-step methods for solution, stiff equations, boundary value problems, shooting, difference and vibrational methods. Us g Finite difference methods and multigrid techniques to solve partial differential equations.

0410-543: Advanced Numerical Computing

CR: 3

Fitting of Data: B-spline representations, calculating with B-splines, knot insertion algorithms, curve fitting with splines; Surface Fitting: meshed data methods, scattered data methods; Transforms and Filtration of Data: Fourier transforms, convolution and correlation, sampling theorem, deconvolution problem; Multi-level Projections: reconstruction from projections discrete projections iterative image reconstruction.

0410-560: NUMERICAL SOLUTION OF ODE'S

CR: 3

Concepts of discretization (initial value problems, boundary value problems, integral equations). Difference methods and Galerkin methods. Consistency, stability and convergence. Linear

multistep methods, stability theory, spline collocation methods, stiff equations. Two-point boundary value problems, difference methods, shooting techniques, finite elements.

0410-561: COMPUTATIONAL LINEAR ALGEBRA

CR: 3

Basic concepts, Gaussain Elimination and LU-decomposition, QR-Factorization and Least Square problems, Eigenvalue problems and SVD, Iterative Methods.

0410-568: TOPICS IN NUMERICAL MATHEMATICS

CR: 3

Topics may differ time to time, the course may be repeated for credit provided the topics are different.

0410-593: PROJECT

CR: 3

The student undertakes an independent project on a research topic of theoretical and/or experimental focus under the supervision of a faculty member listed in the supervisory list of the College of Graduate Studies. The objective is to provide the student with an opportunity to integrate and apply the knowledge gained throughout the course of study in a practical problem. The student must document the project in a scientific report following standard research writing guidelines and give a public presentation to the project examination committee.

0410-597: THESIS

CR: 0

0410-598: THESIS

CR: 0

2000-599: THESIS

CR: 9