



UNIVERSITY OF
CAMBRIDGE

Faculty of Mathematics

MATHEMATICAL TRIPOS

2017/2018

GUIDE TO COURSES

IN PART IB

This booklet contains informal and non-technical descriptions of courses to be examined in Part IB in 2018, as well as summaries of learning outcomes.

It is intended to supplement the more formal descriptions contained in the booklet *Schedules of Lecture Courses and Form of Examinations*.

These and other Faculty documents for students taking the Mathematical Tripos are available from <http://www.maths.cam.ac.uk/undergrad/>

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1 Introduction

Each lecture course in the Mathematical Tripos has an official syllabus or *schedule* that sets out formally, and in technical terms, the material to be covered. The booklet *Schedules of Lecture Courses and Form of Examinations* is the definitive reference for matters of course content and assessment, for students, lecturers and examiners. See <http://www.maths.cam.ac.uk/undergrad/course/schedules.pdf>

The present booklet, by contrast, provides an *informal* description of each lecture course examinable in Part IB. These descriptions are intended to be comprehensible without much prior knowledge, and to convey something of the flavour of each course. Summaries of the learning outcomes for each course are also included, along with suggestions for reading over the summer.

The full learning outcome for Part IB is that you should understand the material described in the formal syllabuses given in the Schedules booklet and be able to apply it to the sorts of problems that can be found on Tripos papers from earlier years.

2 Changes from last year

There is a significant change to the Easter Term course on Optimisation: the schedule to be lectured in Easter Term 2018 is slightly different from that lectured in Easter Term 2017. To accommodate the fact that students may attend the course in either their IA or their IB year, Faculty Board has agreed that only the material common to both schedules will be examinable in 2018. Full details can be found in the Schedules booklet.

3 Structure of Part IB

The structure of Part IB may be summarised as follows:

- There are four courses of 24 lectures, eight courses of 16 lectures, four courses of 12 lectures, and an additional Computational Projects course (CATAM).
- Five courses are lectured in Michaelmas Term, building on the core material in Part IA, while eight courses are lectured in Lent Term, allowing more specialisation in preparation for Part II.
- Three of the 12-lecture courses are given in Easter Term and may be taken in either the first or second year (Metric and Topological Spaces, Optimisation, and Variational Principles).
- The examination consists of four papers, with Section I ('short') questions and Section II ('long') questions spread as evenly as possible subject to
 - each 24-lecture course having three short questions and four long questions;
 - each 16-lecture course having two short questions and three long questions;
 - each 12-lecture course having two short questions and two long questions;
 - each course having at most one question of each type (long or short) but at least one question of either type on each paper.

The precise distribution of questions can be found in the Schedules booklet.

- Only four questions from Section I and six questions from Section II may be attempted on each paper.
- Each Section I question is marked out of 10 with one beta; each Section II question is marked out of 20 with one quality mark (alpha or beta); the Computational Projects course carries 160 marks and no quality marks.

4 Choice of courses

The Faculty Board has issued the following guidance:

Part IB of the Mathematical Tripos provides a wide range of courses from which students should, in consultation with their Directors of Studies, make a selection based on their individual interests and preferred workload, bearing in mind that it is better to do a smaller number of courses thoroughly than to do many courses scrappily.

So, you are certainly not expected to take all the courses in Part IB, and the informal course descriptions below are intended to help you start thinking about your choices. It is important to choose courses that you will find rewarding, and to be aware of the consequences of your choices for options in Part II. (The Schedules booklet contains a table summarising the relationships between courses in Part II and those in Part IB.)

In Part IA you were expected to follow four 24-lecture courses each term, i.e. to attend two lectures per day for two terms (total 192 lectures). If you were comfortable with that, then this might be a sensible target for Part IB. However, the structure of the Part IB examination is such that you do not need to take as many lectures as this in order to obtain full marks. Many students therefore prefer to take slightly fewer courses and learn them more thoroughly, although other students may choose to take more. You should check the distribution of questions on the four examination papers (given in the Schedules booklet) before making your final choices for revision.

5 Accelerated Courses

There are three “accelerated” 16-lecture courses in Lent term, with three lectures on Mondays, Wednesdays and Fridays for the first five (and a third!) weeks of term: Complex Methods, Complex Analysis and Numerical Analysis. This acceleration is intended to avoid a pile-up of example sheets and supervisions at the end of term. Similarly, the 12-lecture course on Markov Chains is given with lectures on Tuesdays and Thursdays for the first six weeks of Michaelmas Term.

6 Preparatory work and reading

Any mathematics that you do over the summer vacation will stand you in good stead for Part IB. Although revision of some IA material may be useful, it will probably be more worthwhile to concentrate on any of the IB courses that you attended last Easter Term, or to do some preparatory reading for other IB courses.

The books suggested below are intended to give an idea of the appropriate level and approach for each course. They should all be in your college library, and by browsing there you may find other sources which are just as helpful. More comprehensive reading lists are also given in the Schedules booklet.

7 Preparatory work and CATAM

It is important to start work early, over the summer, on the computational projects (CATAM). You are strongly encouraged to try the non-examinable project 0.1 (see the CATAM manual) which will give you valuable practice in programming as well as in producing a coherent write-up (a model answer for this project will be available in Michaelmas Term and comparison of this with your own write-up will be very instructive).

Project work can take much longer than you first expect, and rushing to complete things at the last moment is not a recipe for securing good marks, as well as being a major distraction from your other work, so it is good to get ahead. If you don't know how to program in MATLAB, then you should try to crack this as soon as possible.

8 Informal Description of Courses

Linear Algebra

Michaelmas, 24 lectures

The first year course Vectors and Matrices includes a concrete introduction to vector spaces. Here, vector spaces are investigated from an abstract axiomatic point of view. This has two purposes: firstly to provide an introduction to abstract algebra in an already familiar context and secondly to provide a foundation for the study of infinite-dimensional vector spaces which are required for advanced courses in analysis and physics. One important application is to function spaces and differential and difference operators. A striking result is the Cayley-Hamilton theorem which says (roughly) that any square matrix satisfies the same equation as its eigenvalues (the characteristic equation).

The spaces studied for the first parts of the course have nothing corresponding to length or angle. These are introduced by defining an inner product (i.e. a 'dot' product) on the vector space. This is generalised to the notion of a bilinear form ('lengths' do not have to be positive) and even further. There are direct applications to quantum mechanics and statistics.

The last part of the course covers the theory of bilinear and hermitian forms, and inner products on vector spaces. An important example is the quadratic form. The discussion of orthogonality of eigenvectors and properties of eigenvalues of Hermitian matrices has consequences in many areas of mathematics and physics, including quantum mechanics.

There are many suitable books on linear algebra: for example *Finite-dimensional Vector Spaces* by Halmos (Springer, 1974), Birkhoff and MacLane's *Algebra* (Macmillan, 1979) and Strang's *Linear Algebra* (Academic Press, 1980).

Learning outcomes

By the end of this course, you should:

- understand the concepts of, and be able to prove results in the theory of, real and complex vector spaces;
- understand the concepts of, and be able to prove results in the theory of, linear maps between and endomorphisms of real and complex vector spaces, including the role of eigenvectors and eigenvalues and Jordan canonical form;
- understand, and be able to prove and apply, the Cayley-Hamilton theorem;
- understand, and be able to prove results in the theory of, dual vector spaces;
- understand bilinear forms and their connection with the dual space, and be able to derive their basic properties;
- know the theory of canonical forms for symmetric, alternating and hermitian forms, and be able to find them in simple cases;
- understand the theory of hermitian endomorphisms of a complex inner product space, and know and be able to apply the Gram-Schmidt orthogonalisation process;

Groups, Rings and Modules

Lent, 24 lectures

This course unites a number of useful and important algebraic and geometric ideas by developing three concepts which are fundamental in abstract algebra. Firstly there is the notion of a *group* which you met in Part IA Groups and which is found in so much of mathematics, both pure and applied. The basic concepts of group theory are recalled from the first year and then built upon, resulting in beautiful theorems that reveal much about the structure of finite groups.

Whereas a group has only one operation, a *ring* is a set that is equipped with two operations: that of addition and multiplication, such as the integers. The next third of the course develops this idea in a way that mirrors the approach to groups, as well as considering examples such as fields and the important case of a ring of polynomials in one, and in many, variables.

The last part of the course defines and deals with the notion of a *module*, which can be described as the immediate generalisation of a vector space where the scalars form a ring rather than a field. The advantage of this approach is that it allows proof of general results which can then be used to unify theorems in specific cases, as shown at the end of the course where applications to Jordan Normal Form are given, along with a proof of the classification of finitely generated abelian groups.

For an introduction to groups, J. F. Humphreys, *A course in group theory* (Oxford Science Publications) amongst others is very readable whereas B. Hartley and T. O. Hawkes, *Rings, Modules and Linear Algebra* (Chapman and Hall), although somewhat dry, contains nearly all of the rings part of the course and more than all of the material on modules.

The course also lays the foundations for most of the algebra options in Part II. In particular it is essential for Galois Theory, and highly desirable for areas such as Number Fields and Representation Theory.

Learning outcomes

By the end of this course, you should:

- have a firm understanding of the fundamental concepts of group theory and be comfortable applying these to groups of small order.
- know the definition of a ring, a field and an ideal, and be able to determine whether an ideal is principal, maximal or prime.
- be able to factorise elements in specific rings, including cases where factorisation is non-unique.
- understand the concept of a module and its application to finitely generated abelian groups.

Analysis II

Michaelmas, 24 lectures

In the Analysis I course in Part IA, you encountered for the first time the rigorous mathematical study of the concepts of limit, continuity and derivative, applied to functions of a single real variable. This course extends that study in two different ways. First, it introduces the important notions of uniform convergence and uniform continuity, which help to explain various problematic aspects of limiting processes for functions of one variable. Then the fundamental ideas of analysis are extended from the real line \mathbb{R} , first to finite-dimensional Euclidean spaces \mathbb{R}^n (thus providing the logical underpinnings for the results — such as symmetry of the mixed partial derivatives — which you met in Part IA Vector Calculus), and then to still more general ‘metric spaces’ whose ‘points’ may be objects such as functions or sets. The advantages of this more general point of view are demonstrated using Banach’s Contraction Mapping Theorem, whose applications include a general existence and uniqueness theorem for solutions of differential equations, and the inverse function theorem, a result of fundamental importance.

If you wish to do some vacation reading, W.A. Sutherland’s *Introduction to Metric and Topological Spaces* (OUP, 1975) provides a good introduction to analysis on more general spaces.

Learning outcomes

By the end of this course, you should:

- understand and be able to prove the basic results about convergence and the properties of continuous functions in \mathbb{R}^n ;
- understand and be able to prove the basic results about differentiability of functions from \mathbb{R}^n to \mathbb{R}^m and be able to calculate derivatives in simple cases;
- understand the notion of uniform convergence of functions and appreciate its significance in the theory of integration;
- understand the basic theory of metric spaces, be able to prove the contraction mapping theorem and apply it to the solution of differential equations and the inverse function theorem.

Metric and Topological Spaces

Easter, 12 lectures

This course may be taken in the Easter term of either the first year or the second year; however, if you are planning to take Complex Analysis (i.e. the course on complex variable theory which has a pure approach; Complex Methods covers roughly the same material with an applied approach), you will find the material in Metric and Topological Spaces very useful.

Continuity is one of the basic ideas developed in Analysis I, and this course shows the value of a very abstract formulation of that idea. It starts with the general notion of distance in the theory of metric spaces and uses that to motivate the definition of topological space. The key topological ideas of connectedness and compactness are introduced and their applications explained. In particular a fresh view emerges of the important result (from Analysis I) that a continuous function on a closed and bounded interval is bounded and attains its bounds.

The recommended book for this course is W.A. Sutherland's short and readable *Introduction to Metric and Topological Spaces* (Oxford, 1975).

Learning outcomes

By the end of this course, you should:

- appreciate the definitions of metric and topological space and be able to distinguish between standard topological and non-topological properties;
- understand the topological notion of connectedness and its relation to path-connectedness;
- understand the topological notion of compactness, know its significance in basic analysis and be able to apply it to identify standard quotients of topological spaces.

Geometry

Lent, 16 lectures

Geometry here means the study of curved surfaces. In particular, the course studies spherical geometry (where the curvature is constant and positive) and geometry of the hyperbolic plane (where the curvature is constant and negative), before moving on to the study of the geometry of embedded surfaces in 3-space and other generalizations. This material is not only appealing in itself, but serves as an introduction to the fascinating area of differential geometry, which is of vital importance both in pure mathematics and various branches of theoretical physics, such as General Relativity and its modern development, string theory. Indeed, the last fifty years is marked by the increasing importance of geometry both in mathematics and theoretical physics.

This course provides an introduction to some of the basic ideas of geometry. The course begins by developing some of the ideas from the Vectors and Matrices course in Part IA, moving from Euclidean geometry to the geometry of the sphere and torus. The hyperbolic plane is then introduced, and its geometrical properties studied. These classical geometries motivate the more general differential geometry of surfaces studied in the last part of the course, where in particular the curvature of surfaces embedded in 3-space will be explicitly described, and a deep connection between the curvature of a surface and its global geometry, given in terms of the Euler number, is sketched.

For the first half of the course, *Notes on Geometry* by Rees (Springer, 1983) will be found useful, and a good reference for the second half is *Elementary Differential Geometry* by Pressley (Springer, 2001). The best book is *Curved Spaces* by P M H Wilson (CUP).

Learning outcomes

By the end of this course, you should:

- know and be able to derive the basic properties of spherical geometry, and of the hyperbolic plane, and the description of their isometry groups;
- understand and be able to calculate the Euler number in simple cases;
- understand what is meant by a Riemannian metric and a geodesic;
- understand what is meant by, and how to calculate, the first and second fundamental forms for surfaces embedded in 3-space, and the Gaussian curvature.

Complex Analysis

Lent, 16 lectures: accelerated

This course covers about 2/3 of the material in Complex Methods, from a more rigorous point of view. The main omissions are applications of conformal mappings to solutions of Laplace's equations and the theory of Fourier and Laplace transforms.

The theory of complex variable is exceptionally elegant. It is used in many branches of pure mathematics, including number theory. It also forms one of the guiding models for the modern development of geometry. A rigorous course not only provides a firm foundation for, and makes clear the underlying structure of, this material but also allows a deeper appreciation of the links with material in other analysis courses — in particular, IB Metric and Topological Spaces.

An excellent book both for the course and for preliminary reading is Hilary Priestley's *Introduction to Complex Analysis* (OUP, paperback). The books by Stewart and Tall (*Complex Analysis*) and by Jameson (*A First Course in Complex Functions*) are also good.

Learning outcomes

By the end of this course, you should:

- understand the concept of analyticity;
- prove rigorously the main theorems in the course;
- be able to use the theory of contour integration, including the residue theorem, to evaluate integrals;

Complex Methods

Lent, 16 lectures: accelerated

Complex variable theory was introduced briefly in Analysis I (for example, complex power series). Here, the subject is developed without the full machinery of a pure analysis course. Rigorous justification of the results used is given in the parallel course, Complex Analysis.

The course starts with the definition of analyticity and the Cauchy Riemann equations (which must be satisfied by the real and imaginary parts of a complex function in order for it to be analytic; i.e. in order for it to be expressible as a power series). There follows a brief discussion of conformal mapping with applications to Laplace's equation. Then a heuristic version of Cauchy's theorem leads, via Cauchy's integral formula, to the residue calculus. This is a remarkable technique for evaluating integrals in the complex plane, which can also be used to calculate definite integrals on the real line. It allows the calculation of integrals which one would not have a hope of calculating by other means, as well as remarkably simple and elegant derivations of standard results such as $\int_{-\infty}^{\infty} \exp(-x^2/2 + ikx)dx = \sqrt{2\pi} \exp(-k^2/2)$ and $\int_0^{\infty} (\sin x)/x dx = \pi/2$.

An important application is to Fourier (which was introduced in the Methods course) and Laplace transform theory. The transforms are used to represent, for example, time dependent signal as a sum (in fact, an integral unless the function is periodic) over its frequency components. This is important because one often knows how a system responds to pure frequency signals rather than to an arbitrary input. In many situations, the use of a transform simplifies a physical problem by reducing a partial differential equation to an ordinary differential equation. This is a particularly important technique for numerous branches of physics, including acoustics, optics and quantum mechanics.

For a fairly applied approach, look at chapters 6 and 7 of *Mathematical Methods for Physicists* by Arfken (Academic Press, 1985). This material is also sympathetically dealt with in: *Mathematical Methods in the Physical Sciences* by Boas (Wiley, 1983).

Learning outcomes

By the end of this course, you should:

- understand the concept of analyticity;
- be able to use conformal mappings to find solutions of Laplace's equations;
- be able to use the theory of contour integration, including the residue theorem, to evaluate integrals;
- understand the theory of Fourier and Laplace transforms and apply it to the solution of ordinary and partial differential equations.

Methods

Michaelmas, 24 lectures

This course continues the development of mathematical methods which can be applied to physical systems. The material is fundamental to nearly all areas of applied mathematics and theoretical physics. The course introduces the important class of ordinary differential equations that are self-adjoint. The equivalent in the complex domain, used in Quantum Mechanics, are Hermitian operators. Self-adjoint equations have nice properties such as having real eigenvalues and orthogonal eigenfunctions, which allow eigenfunction expansions, the prototype being Fourier series. Fourier series generalise, for non-periodic functions, to Fourier transforms which provide a useful way of solving linear differential ordinary and partial differential equations.

Much of the remainder of the course concentrates on second order partial differential equations: classification into wave, diffusion and Laplace type equations; the fundamental solutions of the three different types, solution by separation of variable which ties in with the earlier work on self-adjoint equations.

The course also introduces the famous Dirac δ , or spike, function and the Green's function which can be regarded as the inverse operator for a differential equation: it is used to express the solution in terms of an integral. Many courses later, it will reappear as a basic tool in quantum field theory.

It would be particularly worthwhile to get to grips early with the major new ideas introduced here: Fourier series/transforms; the Sturm-Liouville equations. Reasonably friendly accounts can be found in *Mathematical Methods in the Physical Sciences* by Boas (Wiley, 1983); *Mathematical Methods for Physicists* by Arfken (Academic Press, 1985) and *Mathematical Methods for Physicists and Engineers* by Riley, Hobson and Bence (CUP, 98). It would also be very worthwhile to revise thoroughly the Variational Principles course from the Easter term.

Learning outcomes

By the end of this course, you should:

- be able to apply the theory of Green's functions to ordinary differential equations;
- understand the basic properties of Sturm-Liouville equations;
- be able to apply the method of separation of variables to partial differential equations;
- be able to use standard methods to solve partial differential equations.
- be able to solve wave problems using Fourier analysis and advanced/retarded coordinates.

Variational Principles

Easter, 12 lectures

The techniques addressed in this course are of fundamental importance throughout physics and applied mathematics, and also in many areas of pure and applicable mathematics (and are related to some of the material in the Part IB Optimisation course). They generalise the idea of a stationary point of a function of one variable to functions of many variables and to functions (called functionals) defined by integrals.

In the first part of the course, stationary points in \mathbb{R}^n are discussed, extending the treatment in Part IA Differential Equations by allowing constraints; for example, a point constrained to lie on a surface in \mathbb{R}^3 . Applications include thermodynamics and the theory of supply and demand in economics.

The second part of the course deals with functionals, and functional derivatives. One example is the problem of working out the path between two points in a gravitational field that gives the shortest time of travel.

Learning outcomes

By the end of this course, you should:

- understand the concepts of a functional, and of a functional derivative;
- be able to apply constraints to variational problems;
- appreciate the relationship between variational statements, conservation laws and symmetries in physics.

Quantum Mechanics

Michaelmas, 16 lectures

Quantum mechanics introduces a profound new way of thinking about the physical world, formulated using precise mathematical language. It explains phenomena beyond the reach of classical physics, such as the duality of particles and waves, and the structure and behaviour of atoms, but quantum mechanics is also at work all around us in our daily uses of modern technology.

This course introduces the subject from scratch and deals mainly with the quantum mechanics of a single particle, as described by a complex-valued *wavefunction* obeying the *Schrödinger equation*. For a quantum particle there is no definite trajectory (as determined classically from Newton's Laws) and information about position and momentum must instead be extracted from the wavefunction in terms of probabilities. One consequence of this is the *Heisenberg uncertainty principle*.

The Schrödinger equation is first studied in simple but instructive cases in one dimension, before moving on to three dimensions, culminating in the solution of the Hydrogen atom. The underlying mathematics involves hermitian or self-adjoint (differential) operators whose eigenvalues give the possible outcomes of a physical measurement. Consequently, there are significant overlaps with material in IB Methods (and IA Vectors and Matrices or IB Linear Algebra) although the treatment in this course is essentially self-contained.

Standard introductory textbooks are *Essential Quantum Physics* by Landshoff, Metherell and Rees (CUP, 2010) and *Quantum Mechanics* by Rae (IOP Publishing, 2002), while *The Quantum Universe* by Hey and Walters (CUP, 1987) contains readable and non-mathematical accounts with lots of pictures, going well beyond the IB course.

Learning outcomes

By the end of this course, you should:

- understand the basic theory of quantum mechanics, including: wavefunctions, the Schrödinger equation, observables and operators—measurements, eigenvalues, and expectation values;
- be able to solve, and interpret the solution of, the Schrödinger equation in simple cases, including: 1-dimensional potential wells and steps; the harmonic oscillator; and the hydrogen atom.

Electromagnetism

Lent, 16 lectures

Maxwell's equations of electromagnetism are among the great triumphs of nineteenth century physics. These equations unify the electric and magnetic forces and provide an explanation for many natural phenomena, including the existence of light itself. The equations also hold the seed of the theory of special relativity. This course gives the first opportunity in the Tripos to study a modern physical field theory.

After a brief discussion of electric and magnetic forces, Maxwell's equations are introduced. A key idea is the use of potentials to represent the electric and magnetic fields and it is shown how Maxwell's equations imply the existence of such potential functions. The equations are solved in special cases of physical interest. First, time independent situations are covered: for example, point charges, bar magnets, currents in wires. Next, time varying situations are investigated: for example, induction. It is also shown how Maxwell's equations have wave-like solutions which we identify as light. The course ends with a discussion of special relativity in the context of electromagnetism. When viewed through the lens of relativity, the Maxwell equations become remarkably simple.

The course relies heavily on vector calculus. The latter part of the course also uses the theory of tensors from Part IA Vector Calculus and special relativity from Part IA Dynamics and Relativity. Electromagnetism is important for all of the theoretical physics courses in Part II, and is particularly relevant to General Relativity through its use of 4-vectors and tensors.

Learning outcomes

By the end of this course, you should:

- understand the physical significance of and be able to manipulate Maxwell's equations (including deriving the integral forms);
- solve simple problems in electrostatics including calculation of electrostatic energy, capacity and force;

- derive, and apply to simple situations, the Biot-Savart law;
- use Gauss's law and Ampère's law to calculate electric and magnetic fields in symmetrical situations;
- calculate forces using the Lorentz force;
- derive and apply Faraday's law of induction to simple circuits;
- solve Maxwell's equations to obtain plane waves.

Fluid Dynamics

Lent, 16 lectures

Fluid dynamics investigates the motion of liquids and gases, such as the motion that enables aircraft to fly. Newton's laws of motion apply – acceleration equals force per unit mass – but a subtlety arises because acceleration means the rate of change of velocity of a fluid particle. It does not mean the rate of change of the fluid velocity at a fixed point in space. A special mathematical operator, the material derivative, expresses the required rate of change using vector calculus. The forces entering Newton's laws can be external, such as gravity, or internal, arising from pressure or from viscosity (internal friction). When the viscosity is small enough to be negligible, the motion is often irrotational as well as incompressible: both the curl and divergence of velocity field vanish. In this situation, the fluid velocity can be described by a potential, and standard potential theory applies, including in some cases solutions of Laplace's equation. The topics studied include jets, bubbles, waves, vortices, flow around aircraft wings, and flow in weather systems. Suitable introductory reading material can be found in Worster's *Understanding Fluid Flow* (CUP) or in Acheson's *Elementary Fluid Dynamics* (Oxford). For background motivation, see also the visionary discussion in the Feynman Lectures on Physics, last two chapters of Volume II (Addison-Wesley).

Learning outcomes

By the end of this course, you should:

- understand the basic principles governing the dynamics of parallel viscous flows and flows in which viscosity is negligible;
- be able to derive and deduce the consequences of the equation of conservation of mass;
- be able solve kinematic problems such as finding particle paths and streamlines;
- be able to apply Bernoulli's theorem and the momentum integral to simple problems including river flows;
- understand the concept of vorticity and the conditions in which it may be assumed to be zero;
- calculate velocity fields and forces on bodies for simple steady and unsteady flows derived from potentials;
- understand the theory of interfacial waves and be able to use it to investigate, for example, standing waves in a container;
- understand fundamental ideas relating to flows in rotating frames of reference, particularly geostrophy.

Numerical Analysis

Lent, 16 lectures: accelerated

An important aspect of the application of mathematics to problems in the real world is the ability to compute answers as accurately as possible subject to the errors inherent in the data presented and the limits on the accuracy of calculation. Numerical analysis is the branch of mathematics studying such computations.

The course commences from approximation theory, focusing on the approximation of functions and data by polynomials, continues with the numerical solution of ordinary differential equations and concludes with the solution of linear algebraic systems. Although computational algorithms form a central part of the course, so do mathematical theories underlying them and investigating their behaviour: computation and approximation at their best should be done with proper mathematical justification.

An Introduction to Numerical Analysis by Suli & Mayers (CUP, 2003) and *Interpolation and Approximation* by Davis (Dover, 1975) are two excellent introductory texts.

Learning outcomes

By the end of this course, you should:

- understand the role of algorithms in numerical analysis;
- understand the role and basic theory (including orthogonal polynomials and the Peano kernel theorem) of polynomial approximation;
- understand multistep and Runge–Kutta methods for ordinary differential equations and the concepts of convergence, order and stability;
- understand the theory of algorithms such as LU and QR factorisation, and be able to apply them, for example to least squares calculations.

Statistics

Lent, 16 lectures

Statistics is the study of what can be learnt from data. We regard our data as realisations of random variables, and consider models for the (joint) distribution of these random variables. In this course, we focus entirely on *parametric* models, where the class of distributions considered can be indexed by a finite-dimensional parameter. As a simple example, the family of normal distributions can be indexed by a two-dimensional parameter, representing the mean and variance. Nonparametric models are treated in more advanced courses.

Our aim is to make inference about the unknown parameter by, for example, providing a point estimate, a confidence interval or conducting a hypothesis test. Building on Part IA Probability, this course will present basic techniques of inference, together with their theoretical justification. The final chapter will cover the ubiquitous *linear model*, with its elegant theory of orthogonal projection and application of results from linear algebra.

The most appropriate book for the course is *Statistical inference* by Casella and Berger (Duxbury, 2001).

Learning outcomes

By the end of this course, you should:

- understand the basic concepts involved in point estimation, the construction of confidence intervals and Bayesian inference;
- understand and be able to apply the ideas of hypothesis testing, including the Neyman–Pearson lemma, and generalised likelihood ratio tests, including applications to goodness of fit tests and contingency tables.
- understand and be able to apply the theory of the linear model, including examples of linear regression and one-way analysis of variance.

Markov Chains

Michaelmas, 12 lectures

A Markov process is a random process for which the future (the next step) depends only on the present state; it has no memory of how the present state was reached. A typical example is a random walk (in two dimensions, the drunkard's walk).

The course is concerned with Markov chains in discrete time, including periodicity and recurrence. For example, a random walk on a lattice of integers returns to the initial position with probability one in one or two dimensions, but in three or more dimensions the probability of recurrence is zero. Some Markov chains settle down to an equilibrium state and these are the next topic in the course.

The material in this course will be essential if you plan to take any of the applicable courses in Part II. Further introductory material and notes on the course are available via the webpage "Study in DPMMS".

Learning outcomes

By the end of this course, you should:

- understand the notion of a discrete-time Markov chain and be familiar with both the finite state-space case and some simple infinite state-space cases, such as random walks and birth-and-death chains;
- know how to compute for simple examples the n -step transition probabilities, hitting probabilities, expected hitting times and invariant distribution;
- understand the notions of recurrence and transience, and the stronger notion of positive recurrence;
- understand the notion of time-reversibility and the role of the detailed balance equations;
- know under what conditions a Markov chain will converge to equilibrium in long time;
- be able to calculate the long-run proportion of time spent in a given state.

Optimisation

Easter, 12 lectures

A typical problem in optimisation is to find the cheapest way of supplying a set of supermarkets from a set of warehouses: in more general terms, the problem is to find the minimum (or maximum) value of a quantity when the variables are subject to certain constraints. Many real-world problems are of this type and the theory discussed in the course are practically extremely important as well as being interesting applications of ideas introduced earlier in Numbers and Sets and in Vectors and Matrices.

The theory of Lagrange multipliers, linear programming and network analysis is developed. Topics covered include the simplex algorithm, the theory of two-person games and some algorithms particularly well suited to solving the problem of minimising the cost of flow through a network.

Whittle's *Optimisation under Constraints* (Wiley, 1971) gives a good idea of the scope and range of the subject but is a little advanced mathematically; Luenberger's *Introduction to Linear and Non-linear Programming* (Addison-Wesley, 1973) is at the right level but provides less motivation.

Learning outcomes

By the end of this course, you should:

- understand the nature and importance of convex optimisation;
- be able to apply Lagrangian methods to solve problems involving constraints;
- be able to solve problems in linear programming by methods including the simplex algorithm and duality;
- be able to solve network problems by methods using, for example, the Ford–Fulkerson algorithm and min-cut max-flow theorems.

Computational Projects (CATAM)

This course consists mainly of practical computational projects carried out and written up for submission a week after the beginning of the Lent and Easter terms. For full credit, you do four projects. The first two are prescribed and are submitted in the Lent term. The remaining two are chosen from a list of projects and are submitted in the Easter term. There is also a non-examinable project that allows you to practice programming and writing up results, with a model answer provided in Michaelmas Term for comparison with your own answer.

The emphasis in the projects is on understanding the mathematical problems being modelled rather than on the details of computer programming. Some students find the projects rather time consuming, especially those who are not used to programming. The CATAM manual will be available over the summer and it would be extremely helpful for you to start as early as possible on the non-examinable project or the first two examinable projects.

The amount of credit available for the Computational Projects course in Part IB is 160 marks (and no quality marks), which is additional to the marks gained on examination papers. Approximately 94% of Part IB students submitted projects (not necessarily complete) in 2017 (the corresponding figure for Part II was slightly higher still).

Learning outcomes

By the end of this course, you should:

- be able to programme using a traditional programming language;
- understand the limitations of computers in relation to solving mathematical problems;
- be able to use a computers to solve problems in both pure and applied mathematics involving, for example, solution of ordinary differential equations and manipulation of matrices.