

UNIVERSITY OF GREIFSWALD  
FACULTY OF MATHEMATICS AND NATURAL SCIENCES  
Institute of Mathematics and Computer Sciences

# **Catalogue of Modules**

**Master of Science**

**Mathematik (Mathematics)**

# Contents

<b>Analysis / optimization</b>	<b>4</b>
Approximation . . . . .	5
Image and signal analysis . . . . .	6
Differential geometry . . . . .	7
Differential equations in biology . . . . .	8
Dynamical systems . . . . .	9
Fourier analysis / theory of generalised functions . . . . .	10
Functional analysis . . . . .	11
Complex analysis . . . . .	12
Measure theory and integration . . . . .	13
Non-linear optimization . . . . .	14
Numerical mathematics II . . . . .	15
Optimal control / calculus of variations . . . . .	16
Partial differential equations . . . . .	17
Special course I analysis/optimisation . . . . .	18
Special course II analysis/optimisation . . . . .	19
<b>Discrete mathematics / algorithmics / algebra</b>	<b>20</b>
Algebra II . . . . .	21
Algorithmic and complexity theory . . . . .	22
Computability theory . . . . .	23
Coding theory . . . . .	24
Computer graphics I . . . . .	25
Databases . . . . .	26
Discrete optimization . . . . .	27
Graph theory . . . . .	28
Combinatorics . . . . .	29
Mathematical logic . . . . .	30
Operator algebras . . . . .	31
Randomised algorithms . . . . .	32
Special course I discrete mathematics/algorithmics/algebra . . . . .	33
Special course II discrete mathematics/algorithmics/algebra . . . . .	34
<b>Stochastics / statistics</b>	<b>35</b>
Biometrics . . . . .	36
Financial and insurance mathematics . . . . .	37
Mathematical statistics . . . . .	38
Multivariate statistics . . . . .	39
Spatial statistics . . . . .	40

Special course I stochastics/statistics . . . . .	41
Special course II stochastics/statistics . . . . .	42
Game theory . . . . .	43
Stochastic models in biology . . . . .	44
Stochastic processes . . . . .	45
Probability theory . . . . .	46
Time series analysis . . . . .	47
<b>Seminar modules</b>	<b>48</b>
Seminar A . . . . .	49
Seminar B . . . . .	50
<b>Internship / master thesis</b>	<b>51</b>
Occupational internship . . . . .	52
Master thesis . . . . .	53

The module examinations are done as a 30 min oral exam, a 90 min written exam, or as a 60 min oral presentation (seminar). In the seminar module B, a written version of the presentation needs to be created. The criteria for receiving a tutorial certificate are specified by the lecturer in the first lecture week. If no specific criteria are set, it is required to solve 50% of the exercises successfully.

# **Analysis / optimization**

<b>Module Approximation</b>	
<b>Responsible professorship</b>	Professorship of applied mathematics, professorship of numerical mathematics and optimization
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in summer semester even years (F)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Approximation in normed spaces</li> <li>• Continuous and discrete approximation</li> <li>• Interpolation and splines</li> <li>• Parameter identification</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge of the fundamental tasks in approximation theory</li> <li>• Knowledge of the most important results in Hilbert spaces</li> <li>• Ability to apply methods to determine best approximations</li> <li>• Ability to determine the approximation quality</li> <li>• Competence in applying suitable methods in practice</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II
<b>Examination</b>	The module examination consists of a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	

<b>Module Image and signal analysis</b>	
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., annually in summer semester (B)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Fast Fourier transformation</li> <li>• Fourier series</li> <li>• Fourier transformation</li> <li>• Wavelets</li> <li>• Mathematical morphology</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Profound knowledge of the basic mathematical properties of the different transformations</li> <li>• Competent choice of the different transformations according to their application fields</li> <li>• Competence in the basic mathematical structures for the numeric implementation of the transformations</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, ordinary differential equations, linear algebra I, II
<b>Examination</b>	The module examination consists of an oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	

<b>Module Differential geometry</b>	
<b>Responsible professorship</b>	Professorship of analysis
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in summer semester odd years (D)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Classical curve and surface theory, Theorema Egregium</li> <li>• Differentiable manifolds, vector bundles, tensor calculus</li> <li>• (Pseudo-)Riemannian manifolds</li> <li>• Connections on vector bundles, Levi-Civita connection, torsion and curvature</li> <li>• Application of differential geometry to physics, e.g. in special or general theory of relativity</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge about manifolds and submanifolds</li> <li>• Competence in dealing with curved objects</li> <li>• Abilities in the coordinate-free description of mathematical properties of manifolds</li> <li>• Knowledge about the relation of geometrical extremal properties with physical variational principles</li> <li>• Ability to communicate through free speech and discussion (tutorial)</li> </ul>	
<b>Prior knowledge</b>	Analysis, linear algebra
<b>Examination</b>	The module examination consists of a written or an oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - compulsory module - rec. in 6th sem.	
M.Sc. Mathematik - analysis/optimization	

<b>Module Differential equations in biology</b>	
<b>Responsible professorship</b>	Professorship of biomathematics
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., annually in winter semester (A)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Stability of ordinary differential equations</li> <li>• Bifurcation theory of ordinary differential equations</li> <li>• Examples of bifurcations</li> <li>• Delayed differential equations</li> <li>• Reaction-diffusion equations</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Profound application of different stability criterias</li> <li>• Distinction of basic bifurcation types of ordinary differential equations as well as their classification according to their importance in modelling</li> <li>• Implementation of complex stability and bifurcation analysis for ordinary, delayed and partial differential equations, also in groups</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, ordinary differential equations, linear algebra I, II
<b>Examination</b>	The module examination consists of a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	



<b>Module Dynamical systems</b>	
<b>Responsible professorship</b>	Professorship of stochastics
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in summer semester odd years (D)
<b>Content</b>	
Basics of dynamic systems: <ul style="list-style-type: none"> <li>• Iteration of real and complex functions, pathways, periodic points, behaviour in infinity</li> <li>• Functions on metric spaces, fixed-point theorem, attractors</li> <li>• Measure-preserving functions, recurrence, ergodic theorems</li> <li>• Linear and non-linear differential equations</li> <li>• Behaviour at critical points, bifurcations</li> <li>• Chaotic systems and their characteristics</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge of a comprehensive theory, which connects different fields of stochastics and analysis</li> <li>• Advanced knowledge in analysis, linear algebra, stochastics and differential equations, as well as knowledge of their cross connections</li> <li>• Basic knowledge for potentially additional modules such as stochastic processes and time series analysis, as well as competence in different approaches</li> <li>• Competence using the abstract geometric language and way of thinking, which reduces complex systems to their substantial properties</li> <li>• Ability to evaluate the practical and social relevance of dynamic processes</li> <li>• Ability to explore complex systems through computer experiments in the tutorial</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, stochastics, ordinary differential equations, mathematical biology
<b>Examination</b>	The module examination consists of a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	

<b>Module Fourier analysis / theory of generalised functions</b>	
<b>Responsible professorship</b>	Professorship of analysis
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in summer semester even years (F)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Convergence of Fourier series</li> <li>• Convolution products</li> <li>• Fourier inversion formula, Plancherel's theorem</li> <li>• Test function spaces and distributions</li> <li>• Schwartz space, tempered distributions and their Fourier transformation</li> <li>• Sobolev spaces, the concept of weak derivation, embedding theorems, Hilbert space methods</li> <li>• Application of the theory of partial differential equations, especially those from mathematical physics, fundamental solutions</li> <li>• Applications in variational calculus, formulation of boundary value problems</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Advanced knowledge about the Fourier transformation and the handling of the distribution calculus</li> <li>• Competence in the main proof techniques and solution strategies of Fourier analysis</li> <li>• Ability to abstract and apply mathematical methods like the translation from mathematical intuition into formal explanations and the mathematical modelling of physical problems</li> <li>• Ability to study research literature about partial differential equations and harmonic analysis</li> <li>• Knowledge about connections and the success of the interplay of methods from different fields (like analysis, theory of functions and functional analysis)</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, theory of measure and integration
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 6th sem.	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	

<b>Module Functional analysis</b>	
<b>Responsible professorship</b>	Professorship of algebra and functional analytical applications
<b>Teaching methods</b>	Lecture (4 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in summer semester even years (F)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Banach spaces, sequence spaces, dual spaces, Hilbert spaces</li> <li>• Principles of functional analysis</li> <li>• Compact operators</li> <li>• Spectral theory of bounded operators</li> <li>• Resolvents</li> <li>• Symmetric operators</li> <li>• Functional calculus</li> <li>• Unbounded operators</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Profound knowledge about typical problems of infinite dimensional theory and its applications</li> <li>• Knowledge about the close relation of abstract and applied mathematics (mathematical physics, signal theory)</li> <li>• Ability to work mathematically (cultivation of mathematical intuition and its formal explanation, training of the faculty of abstraction, argumentation)</li> <li>• Ability to communicate through free speech and discussions (tutorial)</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, linear algebra and analytical geometry I, II
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. The criteria for receiving a tutorial certificate are specified by the lecturer in the first lecture week. If no specific criteria are set, it is required to solve 50% of the exercises successfully.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	270 (lecture: 60, tutorial: 30, self-study: 180)
<b>Course credits</b>	9
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 6th sem.	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	

<b>Module Complex analysis</b>	
<b>Responsible professorship</b>	Professorship of algebra and functional analytical applications
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in winter semester even years (C)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Complex differentiability, Cauchy-Riemann differential equations, holomorphic functions</li> <li>• Power series, analytic functions</li> <li>• Complex line integral, Cauchy integral theorem, Cauchy integral formula</li> <li>• Power series expansion, singularities, Laurent's expansion, meromorphic functions</li> <li>• Residue theorem and its applications</li> <li>• Weierstraß's factor theorem, Mittag-Leffler theorem</li> <li>• Elliptical functions</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge about an elegant mathematical theory</li> <li>• Knowledge about the application of complex analytical methods to solve problems in real analysis</li> <li>• Profound understanding of the elementary functions through the view of complex analysis</li> <li>• Advanced understanding of the structure and the methodology of mathematics, based on the historical development of this mathematical field</li> <li>• Ability to work mathematically (cultivation of mathematical intuition and its formal explanation, training of the faculty of abstraction, argumentation)</li> <li>• Competence in communication and scientific discussion</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, linear algebra and analytical geometry I, II
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 5th sem.	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	

<b>Module Measure theory and integration</b>	
<b>Responsible professorship</b>	Professorship of analysis, professorship of biomathematics
<b>Teaching methods</b>	Lecture (4 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., annually in winter semester (A)
<b>Content</b>	
<p>Fundamental principles of measure theory and integration:</p> <ul style="list-style-type: none"> <li>• Design of measures</li> <li>• Lebesgue's integration theory</li> <li>• Product measure, Fubini's theorem</li> <li>• Representation theorem (Riesz, Radon-Nikodym)</li> <li>• <math>L_p</math> spaces</li> </ul> <p>Additional topics, e.g.</p> <ul style="list-style-type: none"> <li>• Lebesgue integral on submanifolds of <math>\mathbb{R}^n</math>, differential forms and Stokes' theorem</li> <li>• Disintegration and conditional expected values</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge about the advantages and applications of an abstract notion of measure and integration as basis for an advanced study of stochastics and analysis</li> <li>• Competence in applying the typical analytical and stochastic concepts and understanding their relations</li> <li>• Competence in advanced proof methods</li> <li>• Ability to communicate through free speech and discussion (tutorial)</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. The criteria for receiving a tutorial certificate are specified by the lecturer in the first lecture week. If no specific criteria are set, it is required to solve 50% of the exercises successfully.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	270 (lecture: 60, tutorial: 30, self-study: 180)
<b>Course credits</b>	9
<b>Degree courses</b>	
<p>B.Sc. Mathematik mit Informatik - elective - rec. in 5th sem.</p> <p>M.Sc. Mathematik - analysis/optimization</p> <p>M.Sc. Biomathematik - analysis/optimization</p>	

<b>Module Non-linear optimization</b>	
<b>Responsible professorship</b>	Professorship of applied mathematics, professorship of numerical mathematics and optimization
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., annually in winter semester (A)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Necessary and sufficient conditions for solving unconstrained and constrained, non-linear optimization problems (Karush-Kuhn-Tucker theory)</li> <li>• Numerical methods for solving corresponding smooth problems</li> <li>• Descent method</li> <li>• Trust-Region method</li> <li>• Penalty method</li> <li>• Active set strategy and SQP method</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Basic knowledge in optimization theory</li> <li>• Ability to numerically solve optimization problems</li> <li>• Understanding the importance of optimization in numerous practical problems</li> <li>• Competence in classifying specific tasks and choosing adequate methods</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, linear algebra I, II, optimization
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 5th sem.	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	

<b>Module Numerical mathematics II</b>	
<b>Teaching methods</b>	Lecture (4 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., annually in winter semester (A)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Numerical analysis of partial differential equations</li> <li>• Methods for elliptic, parabolic and hyperbolic problems</li> <li>• Interactive solution of large systems of equations</li> <li>• Numerical analysis of eigenvalue problems</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Competence in the basic methods for solving partial differential equations numerically</li> <li>• Competence in choosing adequate methods for specific problems</li> <li>• Knowledge about the convergence theory and methods of error control</li> <li>• Competence in implementing numerical methods with efficient software (large systems of equations)</li> <li>• Knowledge of cross connections to other fields like analysis, algebra, geometry, etc.</li> <li>• Competence in the most important methods for calculating eigenvalues</li> <li>• Ability to communicate through free speech and scientific discussion (tutorial)</li> </ul>	
<b>Prior knowledge</b>	Numerical mathematics I
<b>Examination</b>	The module examination consists of a written or oral exam. The criteria for receiving a tutorial certificate are specified by the lecturer in the first lecture week. If no specific criteria are set, it is required to solve 50% of the exercises successfully.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	270 (lecture: 60, tutorial: 30, self-study: 180)
<b>Course credits</b>	9
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 5th sem.	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - advanced course analysis/optimization	

<b>Module Optimal control / calculus of variations</b>	
<b>Responsible professorship</b>	Professorship of applied mathematics, professorship of numerical mathematics and optimization
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in summer semester odd years (D)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Variational problems without constraints - necessary conditions of 1st order</li> <li>• Constraints in the form of integrals, differential equations and inequalities</li> <li>• Optimal control problems and solution of multipoint boundary value problems</li> <li>• Necessary conditions of 2nd order</li> <li>• Weierstraß's sufficient condition</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Competence in the basic methods of variational calculus in a systematic structure</li> <li>• Knowledge of the necessary conditions in the case of constraints</li> <li>• Competence in the numerical methods for solving the resulting boundary value problems</li> <li>• Understanding the analogy with and differences to optimization problems in the finite-dimensional space</li> <li>• Ability to handle application-oriented questions with appropriate software</li> <li>• Ability to communicate and discuss scientifically</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	



<b>Module Partial differential equations</b>	
<b>Responsible professorship</b>	Professorship of analysis
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., annually in winter semester (A)
<b>Content</b>	
Partial differential equations of 1st order: <ul style="list-style-type: none"> <li>• Method of characteristics</li> <li>• Complete integral</li> <li>• Hamilton-Jacobi theory</li> </ul> Partial differential equations of 2nd order: <ul style="list-style-type: none"> <li>• Laplace's equation (fundamental solution, representation formulas, Green's function, Dirichlet problem for the sphere, maximum principle)</li> <li>• Heat equation (fundamental solution, Cauchy boundary value problem, maximum principle)</li> <li>• Wave equation (initial value problem, Duhamel's principle)</li> <li>• Hilbert space methods for elliptical boundary value problems (introduction)</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge about the fundamental types of differential equations (Laplace's equation, Heat equation, Wave equation)</li> <li>• Ability to formulate problems mathematically using partial differential equations</li> <li>• Competence in analytical solution methods</li> <li>• Ability to communicate through free speech and discussion (tutorial)</li> </ul>	
<b>Prior knowledge</b>	Analysis, ordinary differential equations
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 5th sem. M.Sc. Mathematik - analysis/optimization M.Sc. Biomathematik - analysis/optimization	

<b>Module Special course I analysis/optimisation</b>	
<b>Responsible professorship</b>	Professorship of analysis, professorship of numerical mathematics and optimization, professorship of applied mathematics, professorship of algebraic methods of analysis
<b>Teaching methods</b>	Lecture (2 credit hours)
<b>Duration/cycle</b>	1 sem., on demand
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Special topics from analysis/optimization</li> </ul>	
<b>Qualification aims</b>	
Advanced knowledge and enhanced competence in a selected special field.	
<b>Prior knowledge</b>	Analysis, linear algebra and analytical geometry
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	90 (lecture: 30, self-study: 60)
<b>Course credits</b>	3
<b>Degree courses</b>	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	

<b>Module Special course II analysis/optimisation</b>	
<b>Responsible professorship</b>	Professorship of analysis, professorship of numerical mathematics and optimization, professorship of applied mathematics, professorship of algebraic methods of analysis
<b>Teaching methods</b>	Lecture (2 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., on demand
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Special topics from analysis/optimization</li> </ul>	
<b>Qualification aims</b>	
Advanced knowledge and enhanced competence in a selected special field.	
<b>Prior knowledge</b>	Analysis, linear algebra and analytical geometry
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 30, tutorial: 30, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - analysis/optimization	
M.Sc. Biomathematik - analysis/optimization	

# **Discrete mathematics / algorithmics / algebra**

<b>Module Algebra II</b>	
<b>Responsible professorship</b>	Professorship of analysis, professorship of algebra and functional analytical applications
<b>Teaching methods</b>	Lecture (4 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in summer semester odd years (D)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Lie algebras: nilpotent and solvable Lie algebras, Engel's theorem, Lie's theorem, Cartan's criteria, semisimple Lie group criterion for semisimplicity, classification and representation theory of semisimple Lie algebras</li> <li>or</li> <li>• Representation theory: representation theory of finite groups, absolute reducibility; Schur's lemma, characters, irreducible representations of symmetric groups, Young tableaux, representation theory of classic matrix groups, classic groups, irreducible representations of classic groups</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge of algebraisation of a fundamental notion of symmetry</li> <li>• Knowledge about the collaboration of geometric and algebraic methods</li> <li>• Knowledge of the basic notion of a representation and its applications in many fields of mathematics and natural sciences (algebra, operator algebras, physics, chemistry)</li> <li>• Ability to independently develop complex mathematical models</li> <li>• Advanced competence in operating mathematically (developing a mathematical intuition and its formal reasoning, improving abstract thinking, argumentation)</li> <li>• Communication skills in scientific discussions (tutorial)</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, algebra I
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. The criteria for receiving a tutorial certificate are specified by the lecturer in the first lecture week. If no specific criteria are set, it is required to solve 50% of the exercises successfully.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	270 (lecture: 60, tutorial: 30, self-study: 180)
<b>Course credits</b>	9
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 6th sem.	
M.Sc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - discrete mathematics/algorithmics/algebra	

<b>Module Algorithmic and complexity theory</b>	
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in winter semester even years (C)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Motivation and practical relevance of the subject</li> <li>• Complexity classes, hierarchy and separation theorems</li> <li>• Non-deterministic machines and complexity classes</li> <li>• D-ND results concerning space complexity</li> <li>• Reducibility relations and complete problems</li> <li>• NP-complete problems and the P-NP problem</li> <li>• Complete problems in different complexity classes</li> <li>• Further topics of the structural complexity theory</li> <li>• Applications on optimization and problems of data processing</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge of basic results of the structural complexity theory</li> <li>• Competence in basic techniques of the complexity theory</li> <li>• Competence in designing and analysing algorithms</li> <li>• Ability to apply concepts of the theoretical computer science to mathematical and informatical problems</li> </ul>	
<b>Prior knowledge</b>	Theoretical computer science, data structures and efficient algorithms
<b>Examination</b>	The module examination consists of an oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - discrete mathematics/algorithmics/algebra	

<b>Module Computability theory</b>	
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in summer semester odd years (D)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Computability: basic properties and relations</li> <li>• Numberings, especially Gödel numbering</li> <li>• Reducibility of decision problems via mappings</li> <li>• Turing reducibility and arithmetic hierarchy</li> <li>• Applications in logic and fundamentals in mathematics, especially Gödel's incompleteness theorem</li> <li>• Analytical hierarchy and computability of higher levels</li> <li>• Further lookouts and applications</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Competence in classifying and applying results and techniques of the computability theory in the overlap of mathematical logic and theoretical computer science</li> <li>• Competence in evaluating Gödel's results</li> <li>• Ability to handle questions concerning effectivity and formalisation</li> </ul>	
<b>Prior knowledge</b>	Theoretical computer science, analysis, algebra
<b>Examination</b>	The module examination consists of an oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - discrete Mathematics/algorithmics/algebra	

<b>Module Coding theory</b>	
<b>Responsible professorship</b>	Professorship of algebra and functional analytical applications, professorship of biomathematics
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in winter semester odd years (E)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Linear codes, cyclic codes, square rest-codes</li> <li>• Coding and decoding</li> <li>• Error correcting and error detecting codes</li> <li>• Geometric coding, doubly periodic functions</li> <li>• Elements of cryptography, asymmetric coding</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Profound understanding of the basic principles of coding</li> <li>• Knowledge about the application of algebra (e.g. Galois fields) and analysis (e.g. Weierstraß's <math>p</math>-function) in coding</li> </ul>	
<b>Prior knowledge</b>	Algebra, complex analysis
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
MSc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - diskrete mathematics/algorithmics/algebra	



<b>Module Computer graphics I</b>	
<b>Responsible professorship</b>	Professorship of computer science
<b>Teaching methods</b>	Lecture (2 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in winter semester even years (C)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Mathematical basics of computer graphics</li> <li>• Human colour perception</li> <li>• Theory of image formation</li> <li>• OpenGL</li> <li>• Object oriented graphics programming</li> <li>• File formats</li> <li>• OpenGLSL</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Understanding the problems that occur in the context of computer graphics representations</li> <li>• Ability to solve the corresponding problems with current libraries</li> <li>• Advanced practical competence in solving programming tasks and applying i.a. OpenGL</li> </ul>	
<b>Prior knowledge</b>	Algorithms and programming, linear algebra and analytical geometry, practice in programming
<b>Examination</b>	The module examination consists of a written or an oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 30, tutorial: 30, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 5th or 6th sem.	
M.Sc. Mathematik - special lecture discrete mathematics/algorithms/algebra	

<b>Module Databases</b>	
<b>Responsible professorship</b>	Professorship of computer science
<b>Teaching methods</b>	Lecture (2 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in winter semester
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Database architecture</li> <li>• Relational database model</li> <li>• Database query language SQL</li> <li>• Entity-relationship model</li> <li>• Normalisation</li> <li>• File organisation and indices</li> <li>• XML</li> <li>• Database applications</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Ability to design a relational database schema</li> <li>• Competence in evaluating such schemata based on objective criteria like functional dependencies</li> <li>• Competence in formulating database queries, even if several tables are linked</li> <li>• Knowledge in data structures and methods that are internally used by the database to organise data, taking the safety of the data into account for cases of hardware failure</li> <li>• Competence in implementing database applications in at least one programming language</li> </ul>	
<b>Prior knowledge</b>	Introduction to electronic data processing, algorithms and programming
<b>Examination</b>	The module examination consists of an oral exam. Active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 30, tutorial: 30, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 5th sem. M.Sc. Mathematik - special lecture discrete mathematics/algorithmics/algebra M.Sc. Biomathematik - special lecture discrete mathematics/algorithmics/algebra	

<b>Module Discrete optimization</b>	
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in winter semester odd years (E)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Trees, paths, flows, pairings, stable sets in graphs</li> <li>• Approximation algorithms</li> <li>• LP-like problems</li> <li>• Integer LP-problems</li> <li>• Sectional plane algorithm</li> <li>• Branch and bound</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Advanced knowledge about modern algorithms for solving discrete optimization problems</li> <li>• Knowledge about exemplaric approaches for solving difficult discrete optimization problems</li> </ul>	
<b>Prior knowledge</b>	Optimization
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - discrete mathematics/algorithmics	

<b>Module Graph theory</b>	
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial ( 1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in winter semester odd years (E)
<b>Content</b>	
<p>Basic graph-theoretic concepts and properties of graphs:</p> <ul style="list-style-type: none"> <li>• Examples and questions concerning undirected and directed graphs</li> <li>• Trees, shortest paths, spanning trees</li> <li>• Eulerian and Hamiltonian graphs</li> <li>• Graph colourings</li> <li>• Matchings and bipartite graphs</li> </ul> <p>Additional topics, e.g.</p> <ul style="list-style-type: none"> <li>• Planar graphs, four-colour-problem, Euler's formula</li> <li>• Flows in networks</li> <li>• Examples and problems concerning complex networks</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge of basic terms in graph theory</li> <li>• Ability to apply the basic techniques (algorithms) of counting, parameter determination and optimization of graph-theoretic structures</li> <li>• Competence in a variety of combinatorial proof techniques</li> <li>• Basic knowledge about the topology of surfaces</li> </ul>	
<b>Prior knowledge</b>	Elementary combinatorics, linear algebra, algorithmics
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - discrete mathematics/algorithmics	

<b>Module Combinatorics</b>	
<b>Responsible professorship</b>	Professorship of stochastics, professorship of biomathematics
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in summer semester odd years (D)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Words, selections, subsets, counting principles</li> <li>• Counting problems for permutations</li> <li>• Recursions</li> <li>• Summation, generating functions</li> <li>• Difference calculus, discrete integration, inversions</li> <li>• Patterns, counting patterns</li> <li>• Orthogonal latin squares, block maps, affine geometries</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Profound understanding of the basic principles of combinatorics</li> <li>• Knowledge about algebraic methods for solving combinatorial problems</li> </ul>	
<b>Prior knowledge</b>	Algebra
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - discrete mathematics/algorithmics	

<b>Module Mathematical logic</b>	
<b>Responsible professorship</b>	Chairman of examination committee
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 Sem., biennially in summer semester even years (F)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Syntax, semantics and proof systems for propositional logic and predicate logic of first order</li> <li>• Completeness theorems, particularly Gödel's completeness theorem</li> <li>• Compactness theorems, applications and consequences</li> <li>• Elementary and non-elementary theories and model classes</li> <li>• Motivating examples from mathematics and applications in mathematics</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Deeper knowledge of basic techniques for defining syntax and semantics of logic systems</li> <li>• Advanced competence in the language of mathematics</li> <li>• Competence in evaluating mathematical proof methods</li> <li>• Advanced understanding of the interplay between mathematical intuition and its logical formalisation</li> <li>• Understanding of the importance of the fundamental theorems of mathematical logic (on compactness, completeness, incompleteness) for the mathematics</li> </ul>	
<b>Prior knowledge</b>	Analysis, linear algebra and analytical geometry
<b>Examination</b>	The module examination consists of a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 6th sem.	
M.Sc. Mathematik - discrete mathematics/algebra	
M.Sc. Biomathematik - discrete mathematics/algebra	

<b>Module Operator algebras</b>	
<b>Responsible professorship</b>	Professorship of algebra and functional analytical applications
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in summer semester even years (F)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• <math>C^*</math>-algebras, spectrum</li> <li>• Gelfand theory of commutative Banach algebras</li> <li>• Positive elements, approximating units</li> <li>• Ideals, polar decomposition</li> <li>• Gelfand-Naimark-Segal construction</li> <li>• Von Neumann algebras, weak operator topology, double commutant theorem</li> <li>• Kaplansky density theorem</li> <li>• <math>L^\infty</math> functional calculus</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge of the basic structures (<math>C^*</math>-algebras, von Neumann algebras) of the theory of operator algebras</li> <li>• Knowledge about the most important analytical and algebraic methods</li> <li>• Ability to independently develop complex mathematical models</li> <li>• Knowledge about the applications of operator theory, especially in quantum physics</li> <li>• Ability to communicate about specialist subjects, also in a foreign language</li> </ul>	
<b>Prior knowledge</b>	Functional analysis
<b>Examination</b>	The module examination consists of a written or oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - discrete mathematics/algebra	

<b>Module Randomised algorithms</b>	
<b>Responsible professorship</b>	Professorship of computer science
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in summer semester even years (F)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Basic terms and techniques (types of randomised algorithms, runtime as expected value, Chernoff bounds, probabilistic models, random walks)</li> <li>• Randomised data structures</li> <li>• Randomised algorithms for problems on graphs</li> <li>• Randomised algorithms for problems in number theory</li> <li>• Randomised approximation algorithms</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Ability to analyse and design randomised algorithms</li> <li>• Understanding basic problems, which occur during analysis and design</li> <li>• Competence in using a variety of tools and techniques, which can be used to solve those problems</li> </ul>	
<b>Prior knowledge</b>	Algorithms and programming, stochastics, theoretical computer science
<b>Examination</b>	The module examination consists of a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study:120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - compulsory module - rec. in 6th sem.	
M.Sc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - discrete mathematics/algorithmics	



<b>Module Special course I discrete mathematics/algorithmics/algebra</b>	
<b>Responsible professorship</b>	Professorship of computer science, professorship of algebra and functional analytical applications, professorship of algebraic methods of analysis
<b>Teaching methods</b>	Lecture (2 credit hours)
<b>Duration/cycle</b>	1 sem., on demand
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Special topics from discrete mathematics, algorithmics or algebra</li> </ul>	
<b>Qualification aims</b>	
Advanced knowledge and enhanced competence in a selected special field.	
<b>Prior knowledge</b>	Analysis, linear algebra and analytical geometry
<b>Examination</b>	The module examination consists of a written or an oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	90 (lecture: 30, self-study: 60)
<b>Course credits</b>	3
<b>Degree courses</b>	
M.Sc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - discrete mathematics/algorithmics/algebra	

<b>Module Special course II discrete mathematics/algorithmics/algebra</b>	
<b>Responsible professorship</b>	Professorship of computer science, professorship of algebra and functional analytical applications, professorship of algebraic methods of analysis
<b>Teaching methods</b>	Lecture (2 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., on demand
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Special topics from discrete mathematics, algorithmics or algebra</li> </ul>	
<b>Qualification aims</b>	
Advanced knowledge and enhanced competence in a selected special field.	
<b>Prior knowledge</b>	Analysis, linear algebra and analytical geometry
<b>Examination</b>	The module examination consists of a written or an oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 30, tutorial: 30, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - discrete mathematics/algorithmics/algebra	
M.Sc. Biomathematik - discrete mathematics/algorithmics/algebra	

# **Stochastics / statistics**

<b>Module Biometrics</b>	
<b>Responsible professorship</b>	Professorship of biomathematics
<b>Teaching methods</b>	Lecture (2 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., annually in winter semester (A)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Biometrical modelling: genetics</li> <li>• Biometrical modelling: pharmacokinetics</li> <li>• Methodology of clinical studies: general principles and legal framework, selected statistical methods</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Profound knowledge in statistical modelling of genetical laws</li> <li>• Competence in evaluating pharmacokinetical models concerning data quality, mathematical approach and methods of parameter determination</li> <li>• Profound knowledge about the regulation of clinical studies</li> <li>• Detailed knowledge about selected statistical methods in the context of clinical studies</li> <li>• Ability to contextually interpret the results of biometrical modelling and data analysis</li> </ul>	
<b>Prior knowledge</b>	Statistics, ordinary differential equations, mathematical biology
<b>Examination</b>	The module examination consists of a written or an oral exam. The criteria for receiving a tutorial certificate are specified by the lecturer in the first lecture week. If no specific criteria are set, it is required to solve 50% of the exercises successfully.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 30, tutorial: 30, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Biomathematik - compulsory module - rec. in 5th sem.	
M.Sc. Mathematik - stochastics/statistics	

<b>Module Financial and insurance mathematics</b>	
<b>Responsible professorship</b>	Professorship of stochastics
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in winter semester odd years (E)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Basic concepts of financial mathematics: interest, present value, rates, fixed income, credits, effective rate</li> <li>• Life insurance: principle of equivalence, demographic statistics and mortality tables, actuarial reserve</li> <li>• Property insurance and risk management: risk parameters, portfolios, individual and collective model, law of large numbers and Wald's theorem, distribution of number of claims and amount of claims</li> <li>• Risk process and ruin problem, Lundberg's theorem</li> <li>• Capital market: market price, hedging, financial derivatives</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Understanding the mathematical modelling of economic problems and financial questions</li> <li>• Competence in independent and considerate solving of problems in financial mathematics</li> <li>• Understanding the principles of life and property insurance and the associated concepts of stochastics</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, linear algebra I, stochastics, statistics
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 5th sem.	
M.Sc. Mathematik - stochastics/statistics	
M.Sc. Biomathematik - stochastics/statistics	

<b>Module Mathematical statistics</b>	
<b>Responsible professorship</b>	Professorship of biomathematics, professorship of statistics
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in summer semester odd years (D)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Statistical models, parametric distribution assumptions</li> <li>• Dominated classes of distributions, families of exponential distributions</li> <li>• Sufficiency</li> <li>• Point estimator, confidence regions, tests</li> <li>• Quality criterion and optimality of estimators and tests</li> <li>• Likelihood methods</li> <li>• Bayesian methods</li> <li>• Statistical decision theory</li> <li>• Asymptotic statistics</li> <li>• Non-parametric models</li> <li>• Resampling methods</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Profound competence in mathematical fundamentals of statistics</li> <li>• Substantial knowledge of key results in mathematical statistics</li> <li>• Ability to reasonably evaluate statistical methods</li> <li>• Ability to refine statistical methods with respect to new problems</li> <li>• Knowledge about the variety of approaches and the current state of mathematical statistics</li> <li>• Ability to read scientific theses from the field of mathematical statistics</li> <li>• Ability to independently work scientifically in statistics</li> </ul>	
<b>Prior knowledge</b>	Statistics, probability theory
<b>Examination</b>	The module examination consists of a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - stochastic/statistic	
M.Sc. Biomathematik - stochastics/statistics	

<b>Module Multivariate statistics</b>	
<b>Responsible professorship</b>	Professorship of statistics, professorship of biomathematics
<b>Teaching methods</b>	Lecture (4 credit hours) and tutorials (2 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in winter semester odd years (E)
<b>Content</b>	
Fundamentals of multivariate statistics <ul style="list-style-type: none"> <li>• General linear models</li> <li>• Generalised linear models</li> <li>• Principal component analysis</li> <li>• Latent structure analysis</li> <li>• Discriminant analysis</li> <li>• Cluster analysis</li> <li>• Multidimensional scaling</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Profound knowledge about models and methods in multivariate statistics</li> <li>• Competence in independently choosing adequate models and methods for real data and ability to interpret the results</li> <li>• Advanced knowledge in data analysis (tutorial)</li> </ul>	
<b>Prior knowledge</b>	Stochastics, statistics
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	270 (lecture: 60, tutorial: 30, self-study: 180)
<b>Course credits</b>	9
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 5th sem. M.Sc. Mathematik - stochastics/statistics M.Sc. Biomathematik - stochastics/statistics	

<b>Module Spatial statistics</b>	
<b>Responsible professorship</b>	Professorship of biomathematics
<b>Teaching methods</b>	Lecture (2 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in summer semester even years (F)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Random fields in continuous space and time: mean and covariogram estimation</li> <li>• Point processes and characteristics: Poisson process, K- and L-functions, moment measures, estimation and inference</li> <li>• Random sets and random measures, Boolean model</li> <li>• Application examples</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge about basic models of generalised stationary spatial and spatial-temporal processes and the fundamental methods for estimating their characteristics</li> <li>• Knowledge about basic models of point processes and the fundamental methods for estimating their characteristics</li> <li>• Ability to choose, evaluate and apply statistical methods on spatial and spatio-temporal data</li> </ul>	
<b>Prior knowledge</b>	Stochastics I, linear algebra I, II
<b>Examination</b>	The module examination consists of a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 30, tutorial: 30, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - stochastics/statistics	
M.Sc. Biomathematik - stochastics/statistics	



<b>Module Special course I stochastics/statistics</b>	
<b>Responsible professorship</b>	Professorship of stochastics, professorship of statistics
<b>Teaching methods</b>	Lecture (2 credit hours)
<b>Duration/cycle</b>	1 sem., on demand
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Special topics from stochastics/statistics</li> </ul>	
<b>Qualification aims</b>	
Advanced knowledge and enhanced competence in a selected special field.	
<b>Prior knowledge</b>	Stochastics, statistics
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	90 (lecture: 30, self-study: 60)
<b>Course credits</b>	3
<b>Degree courses</b>	
M.Sc. Mathematik - stochastics/statistics	
M.Sc. Biomathematik - stochastics/statistics	

<b>Module Special course II stochastics/statistics</b>	
<b>Responsible professorship</b>	Professorship of stochastics, professorship of statistics
<b>Teaching methods</b>	Lecture (2 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., on demand
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Special topics from stochastics/statistics</li> </ul>	
<b>Qualification aims</b>	
Advanced knowledge and enhanced competence in a selected special field.	
<b>Prior knowledge</b>	Stochastics, statistics
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 30, tutorial: 30, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - stochastics/statistics	
M.Sc. Biomathematik - stochastics/statistics	

<b>Module Game theory</b>	
<b>Responsible professorship</b>	Professorship of stochastics, professorship of biomathematics
<b>Teaching methods</b>	Lecture (3 credit hours) and tutorial (1 credit hour)
<b>Duration/cycle</b>	1 sem., biennially in winter semester even years (C)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Solving of combinatorial games</li> <li>• Classical two-person matrix games, pure and mixed strategies</li> <li>• Minimax solution and Nash equilibrium, existence theorems</li> <li>• Evolutionary game theory, evolutionary stable equilibria</li> <li>• Dynamic modelling of games</li> <li>• Multi-player games, formation of coalitions, core, Shapley index</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Competence in strategic thinking and formulating counterpoints of interest</li> <li>• Knowledge of solution concepts</li> <li>• Understanding of structures of conflict situations and their mathematical modelling based on problems found in politics, economy and everyday life</li> <li>• Knowledge of modern approaches in evolutionary and dynamical game theory in connection and contrast to classical solution concepts</li> <li>• Understanding the complexity and variety of modifications in multi-player games</li> <li>• Knowledge of easy approaches like the core or Shapley index</li> <li>• Advanced knowledge in stochastics, analysis and optimization through new applications</li> </ul>	
<b>Prior knowledge</b>	Analysis, linear algebra, stochastics
<b>Examination</b>	The module examination consists of a written or an oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 45, tutorial: 15, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - rec. in 5th sem.	
M.Sc. Mathematik - stochastics/statistics	
M.Sc. Biomathematik - stochastics/statistics	

<b>Module Stochastic models in biology</b>	
<b>Responsible professorship</b>	Professorship of stochastics
<b>Teaching methods</b>	Lecture (2 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in winter semester even years (C)
<b>Content</b>	
<p>Fundamental principles of Markov processes and biological applications:</p> <ul style="list-style-type: none"> <li>• Markov chains, structure determination, mean rules of absorbing chains and limit behaviour of irreducible chains</li> <li>• Galton-Watson branching processes</li> <li>• Stochastic models in population genetics</li> <li>• Markov processes in continuous time</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge of the theorem of finite homogenous Markov chains and their application as an easy modelling tool</li> <li>• Knowledge of a variety of basic models in biology</li> <li>• Advanced and profound knowledge of stochastics, linear algebra and discrete structures</li> <li>• Competence with basic concepts and motivating examples for advanced modules (stochastic processes, molecular evolution, game theory, dynamic systems)</li> </ul>	
<b>Prior knowledge</b>	Analysis, linear algebra, stochastics, differential equations
<b>Examination</b>	The module examination consists of a 90 min written exam or a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 30, tutorial: 30, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - stochastics/statistics	
M.Sc. Biomathematik - stochastics/statistics	

<b>Module Stochastic processes</b>	
<b>Responsible professorship</b>	Professorship of stochastics, professorship of biomathematics, professorship of algebra and functional analytical applications
<b>Teaching methods</b>	Lecture (4 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in summer semester even years (F)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Basic terms, filtrations, stopping times</li> <li>• Markov processes in discrete and continuous time</li> <li>• Brownian motion (Wiener process)</li> <li>• Martingales</li> <li>• Stochastic integration, stochastic differential equations</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge about the basic models of temporal (stochastic) processes and their properties</li> <li>• Knowledge about the basic characteristics of Brownian motion and evaluation of its importance in modelling</li> </ul>	
<b>Prior knowledge</b>	Stochastics I, analysis I, II, ordinary differential equations, linear algebra I, II
<b>Examination</b>	The module examination consists of a 30 min oral exam.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - stochastics/statistics	
M.Sc. Biomathematik - stochastics/statistics	

<b>Module Probability theory</b>	
<b>Responsible professorship</b>	Professorship of stochastics, professorship of statistics, professorship of algebra and functional analytical applications
<b>Teaching methods</b>	Lecture (4 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., biennially in winter semester odd years (E)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Measure theoretical foundation of probability theory</li> <li>• Notions of convergence for random variables, weak convergence of probability measures</li> <li>• Conditional expectation</li> <li>• Probability measures in product spaces</li> <li>• Zero-One laws</li> <li>• Laws of large numbers</li> <li>• Characteristic functions, central limit theorem</li> <li>• Additional questions: e.g. martingales in discrete time, theory of great deviation, ergodic theorem, infinitely divisible distributions</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge about the mathematical basics of modern probability theory</li> <li>• Competence in formulating, systematic classification and solving stochastic problems using the language of probability theory</li> <li>• Overview of the variety of stochastic methods</li> <li>• Ability to independently work with scientific thesis of probability theory</li> <li>• Ability to independently work scientifically</li> </ul>	
<b>Prior knowledge</b>	Analysis I, II, stochastics, measure theory
<b>Examination</b>	The module examination consists of a 30 min oral exam. The criteria for receiving a tutorial certificate are specified by the lecturer in the first lecture week. If no specific criteria are set, it is required to solve 50% of the exercises successfully.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	270 (lecture: 60, tutorial: 30, self-study: 180)
<b>Course credits</b>	9
<b>Degree courses</b>	
M.Sc. Mathematik - stochastics/statistics	
M.Sc. Biomathematik - stochastics/statistics	

<b>Module Time series analysis</b>	
<b>Responsible professorship</b>	Professorship of stochastics, professorship of biomathematics
<b>Teaching methods</b>	Lecture (2 credit hours) and tutorial (2 credit hours)
<b>Duration/cycle</b>	1 sem., annually in summer semester (B)
<b>Content</b>	
<p>Methods and applications of time series analysis:</p> <ul style="list-style-type: none"> <li>• Basic time series model, trend, periodic and random components</li> <li>• ARMA processes and their stationarity</li> <li>• Auto correlation and cross correlation, problems of estimation</li> <li>• Spectrum and periodogram</li> <li>• Linear filter and their admittance function</li> <li>• Multivariate time series, data mining and visualisation</li> </ul> <p>Additional topics, e.g.</p> <ul style="list-style-type: none"> <li>• Non-linear time series analysis, more dimensional distributions, entropies</li> <li>• Time series models in financial mathematics</li> <li>• VAR-models and Granger causality</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Knowledge about the basic models and statistic processes of time series, both conceptional and in the interactive work with data</li> <li>• Knowledge about additional methods, questions and approaches</li> <li>• Collecting practical experiences in dealing with big and complex data structures</li> <li>• Understanding the specifics of time series (e.g. from economy, financial markets, medicine, language and music)</li> <li>• Acquisition of a practical view in addition to the modules differential equations, stochastic processes, dynamic systems</li> <li>• Competence in the abstract geometrical language and mind, which reduces complex systems to their essential properties</li> <li>• Ability to explore complex systems via computer experiments in the tutorial</li> </ul>	
<b>Prior knowledge</b>	Analysis, linear algebra, stochastics, statistics, differential equations
<b>Examination</b>	The module examination consists of a 30 min oral exam. An active participation in the tutorial is expected. Both contents of lecture and tutorial are examined.
<b>Mark</b>	Mark of the module examination
<b>Workload in h</b>	180 (lecture: 30, tutorial: 30, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - stochastics/statistics	
M.Sc. Biomathematik - stochastics/statistics	

# **Seminar modules**



<b>Module Seminar A</b>	
<b>Responsible professorship</b>	Professorship of analysis, professorship of numerical mathematics and optimization, professorship of applied mathematics, professorship of computer science, professorship of algebra and functional analytical applications, professorship of stochastics, professorship of statistics, professorship of algebraic methods of analysis
<b>Teaching methods</b>	seminar (2 x 2 credit hours)
<b>Duration/cycle</b>	2 sem., each semester (G)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Additional topics from analysis/optimization, discrete mathematics/algebraics/algebra or stochastics/statistics</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Ability to independently handle a mathematical topic</li> <li>• Ability to give a well-structured, efficient talk that is customised for the audience</li> <li>• Competence in leading a discussion</li> </ul>	
<b>Prior knowledge</b>	Analysis, linear algebra, stochastics, statistics
<b>Examination</b>	The module examination consists of two 60 min presentations about agreed topics (seminar certificate).
<b>Mark</b>	None
<b>Workload in h</b>	180 (seminar: 60, self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - seminar modules	
M.Sc. Biomathematik - analysis/optimization	

<b>Module Seminar B</b>	
<b>Responsible professorship</b>	Professorship of analysis, professorship of numerical mathematics and optimization, professorship of applied mathematics, professorship of computer science, professorship of algebra and functional analytical applications, professorship of stochastics, professorship of statistics, professorship of algebraic methods of analysis
<b>Teaching methods</b>	Seminar (2 credit hours)
<b>Duration/cycle</b>	1 sem., each semester (G)
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Additional topics from analysis/optimization, discrete mathematics/algebraics/algebra or stochastics/statistics</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Ability to independently handle a mathematical topic</li> <li>• Ability to give a well-structured, efficient talk that is customised for the audience</li> <li>• Competence in leading a discussion</li> </ul>	
<b>Prior knowledge</b>	Analysis, linear algebra, stochastics, statistics
<b>Examination</b>	The module examination consists of a 60 min presentation (seminar certificate) and a written report in the scope of 10 to 20 pages about an agreed topic.
<b>Mark</b>	None
<b>Workload in h</b>	180 (seminar: 30, report: 30 self-study: 120)
<b>Course credits</b>	6
<b>Degree courses</b>	
M.Sc. Mathematik - seminar modules	
M.Sc. Biomathematik - analysis/optimization	

## **Internship / master thesis**

<b>Module Occupational internship</b>	
<b>Responsible professorship</b>	Chairman of examination committee
<b>Teaching methods</b>	Internship
<b>Duration/cycle</b>	4 weeks, in recess time
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Internship in a company with mathematics or computer related tasks</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Insights in the professional practice of a mathematician or a computer scientist</li> <li>• Wide-ranging experience in applying special functional skills in an economic environment</li> <li>• Competence in project- and research-oriented team work and communication</li> </ul>	
<b>Prior knowledge</b>	Advanced knowledge in application-oriented subdomains of mathematics and computer science
<b>Examination</b>	The examination consists of a 3 page report about the internship.
<b>Mark</b>	No mark
<b>Workload in h</b>	160
<b>Course credits</b>	6
<b>Degree courses</b>	
B.Sc. Mathematik mit Informatik - elective - semester, in which the internship is done	

<b>Module Master thesis</b>	
<b>Responsible professorship</b>	Supervising faculty member
<b>Teaching methods</b>	Written thesis
<b>Duration/cycle</b>	9 months, anytime
<b>Content</b>	
<ul style="list-style-type: none"> <li>• Depending on the topic</li> </ul>	
<b>Qualification aims</b>	
<ul style="list-style-type: none"> <li>• Ability to independently work on a complex, research-oriented question for a limited time period</li> <li>• Competence in recording the achieved results in the form of a scientific thesis</li> </ul>	
<b>Prior knowledge</b>	Depending on the topic
<b>Examination</b>	Written thesis with examination
<b>Mark</b>	Averaged mark of the supervisors
<b>Workload in h</b>	900 (self-study: 900)
<b>Course credits</b>	30
<b>Degree courses</b>	
M.Sc. Mathematik - compulsory module - rec. in 3rd - 4th sem.	