# Department of Mathematical Sciences 

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Mathematics provides much of the language and quantitative underpinnings of the natural and social sciences, and mathematical scientists have been responsible for the development of many of the most commonly used tools in business management as well as for laying the foundation for computational and computer science. The name of the Department of Mathematical Sciences reflects its tradition of outstanding research and teaching of applicable mathematics relating to these areas. Indeed, the Department contains highly ranked research groups in Applied Mathematics, Discrete Mathematics, Logic, and Mathematical Finance. These research strengths are reflected in the variety of options that the Department provides for its undergraduate majors.
The Department offers a B.S. degree in Mathematical Sciences. Concentrations within the degree include Mathematical Sciences, Operations Research and Statistics, Statistics, Discrete Mathematics and Logic, and Computational and Applied Mathematics.
The Mathematical Sciences concentration is the least structured of our programs, in recognition of the wide variety of interests that can be productively coupled with the study of mathematical sciences. It can be an appropriate choice for students planning for graduate study in mathematics or seeking to design their curriculum to take advantage of the many opportunities for a second major from another department in the University.

The Operations Research and Statistics Concentration prepares students to enter the area of operations research. Mathematicians with a background in operations research are especially valuable in such diverse activities as project planning, production scheduling, market forecasting and finance. Such applications are found in virtually all industrial and governmental settings.
The Statistics Concentration prepares students to contribute to a wide variety of research areas. Applications range from experimental design and data analysis in the physical and social sciences, medicine and engineering, to modeling and forecasting in business and government, to actuarial applications in the financial and insurance industries. This is also a useful second major for students planning for graduate study and research in subject areas requiring a strong statistical background.
The Discrete Mathematics and Logic Concentration provides a background in discrete mathematics, mathematical logic, and theoretical computer science. This concentration prepares the student to do research in these and related fields, or to apply their ideas elsewhere.

Finally, the Computational and Applied Mathematics Concentration provides the background needed to support the computational and mathematical analysis needs of a wide variety of businesses and industries and is well suited to students with an interest in the physical sciences and engineering.

The Department places great emphasis on the advising of students. This is critical if students are to make the most of their years at the University. Students are urged to work carefully with their advisor and other faculty to formulate their degree programs. Study abroad is encouraged, and an interested student should investigate the opportunities available in the Undergraduate Options (http://coursecatalog.web.cmu.edu/aboutcmu/ undergraduateoptions/) section of the catalog.

## Special Options

The Department offers special opportunities for the exceptionally wellprepared and intellectually ambitious student. These options are available to students from any department in the University.

## Matrix Theory and Vector Analysis

For selected freshmen entering the University, the department offers the fall/spring sequence of Matrix Theory (21-242) and Vector Analysis (21-269), which include a rigorous introduction to proofs and abstract mathematics.
Typically, a student choosing this sequence has mastered the operational aspects of high school mathematics and now seeks a deeper conceptual understanding.

- Matrix Theory (21-242) is an honors version of Matrices and Linear Transformations (21-241).
- Vector Analysis (21-269) is an honors version of Multidimensional Calculus (21-268).
Admission to Matrix Theory (21-242) is based on a placement test taken at the start of the freshman year. Admission to Vector Analysis (21-269) is based on a student's performance in Matrix Theory (21-242), and on other courses taken in the Fall semester.


## Mathematical Studies

The sequence of undergraduate honors courses continues with the Mathematical Studies courses, aimed primarily at sophomores. These highly demanding courses provide excellent preparation for graduate study, with many of the participants taking graduate courses as early as their junior year. Students will be expected to master material at a high level of abstraction, and to work on very challenging problems. The typical enrollment of about 15 students allows for close contact with the instructors.

- 21-235 Mathematical Studies Analysis I is an honors version of 21-355 Principles of Real Analysis I.
- 21-237 Mathematical Studies Algebra I is an honors version of 21-373 Algebraic Structures.
- 21-236 Mathematical Studies Analysis II is an honors version of 21-356 Principles of Real Analysis II.
- 21-238 Mathematical Studies Algebra II) is an honors version of 21-341 Linear Algebra.

Admission to Mathematical Studies is by invitation. Interested students should apply during the spring of their freshman year. Applicants are not absolutely required to have taken 21-242 Matrix Theory or 21-269 Vector Analysis, and may be admitted on the basis of exceptionally strong performance in non-honors mathematics courses.
It is possible to take only the algebra courses or only the analysis courses. Admission to 21-236 Mathematical Studies Analysis II requires a grade of B or better in 21-235 Mathematical Studies Analysis I, and similarly, admission to 21-238 Mathematical Studies Algebra II requires a grade of B or better in 21-237 Mathematical Studies Algebra I.

## Interdisciplinary Programs

Several interdisciplinary options enable a student to combine mathematics with other disciplines.

- The Bachelor of Science and Arts (http:// coursecatalog.web.cmu.edu/intercollegeprograms/bxaintercollege/ \#bachelorofscienceandartsdegreeprogram) program allows a student to combine mathematics with study in any of the five schools in the College of Fine Arts.
- The Bachelor of Science in Mathematics and Economics (http://coursecatalog.web.cmu.edu/schoolscolleges/tepper/undergraduateeconomicsprogram/ \#bsineconomicsandmathematicalsciences) is a flexible program which allows students to develop depth in both fields of study. Note: for students whose home college is Dietrich College, this major is known as the Bachelor of Science in Economics and Mathematical Sciences.
- Finally, a joint program with the Heinz College of Public Policy and Management and the Tepper School of Business leads to the degree Bachelor of Science in Computational Finance (http://coursecatalog.web.cmu.edu/intercollegeprograms/ \#bachelorofscienceincomputationalfinance).


## Curriculum

For each concentration, we provide a list of the requirements and a suggested schedule that takes prerequisites into account. A Mathematical Sciences, Computer Science, Physics, Statistics Elective refers to any course from the Departments of Mathematical Sciences, Computer Science, Physics, or Statistics and Data Science, respectively, satisfying the following restrictions: a mathematical sciences course must be at the 21-300 level or above or 21-270 or 21-292, a computer science course must be at the 15-200 level or above, a physics course must be at the 33-300 level or above, and a statistics course must be at the 36-300 level or above and have at least 36-225 as a prerequisite.
Exceptions to the elective requirements for each concentration of the B.S. degree in Mathematical Sciences require prior approval from the student's
advisor, the Director of Undergraduate Studies in Mathematical Sciences, or the Department Head of Mathematical Sciences.

A student preparing for graduate study should also consider undertaking independent work. The Department offers 21-410 Research Topics in Mathematical Sciences and 21-599 Undergraduate Reading and Research for this purpose. At most a total of 9 units of 21-410/21-599 can be applied toward the Depth Elective requirement. This requires permission of both the advisor and the department.
Mathematical Sciences majors are required to complete an introductory computer science course, either 15-110 or 15-112. Students who plan to take further computer science courses must complete 15-112.

A Nontechnical Elective refers to a course in the Dietrich College of Humanities and Social Sciences requirements as described in the catalog section for the Mellon College of Science. A course listed as an Elective is a free elective with the only restriction that the maximum total of ROTC, StuCo, and Physical Education units that will be accepted for graduation is nine.
For a list of courses required for all MCS students see First Year for Science Students (http://coursecatalog.web.cmu.edu/schools-colleges/ melloncollegeofscience/\#firstyearforsciencestudents).

## B.S. in Mathematical Sciences (Mathematical Sciences)

This program is the most flexible available to our majors. The flexibility to choose eight electives within the major plus seven humanities courses and seven free electives allows the student to design a program to suit his or her individual needs and interests. By default, students must fulfill all the requirements of the catalog of the year they entered CMU. Students who wish to be considered for a subsequent catalog may submit a request to the Director of Undergraduate Studies. The requirements for the Mathematics Degree are:

## Mathematical Sciences Courses (required)

The alternative courses 21-242, 21-261, and 21-268 (or 21-269) are particularly recommended for a student planning to pursue graduate work.

| Courses |  | Units |
| :---: | :---: | :---: |
| 21-120 | Differential and Integral Calculus | 10 |
| 21-122 | Integration and Approximation | 10 |
| $\begin{aligned} & 21-127 \\ & \text { or } 21-128 \end{aligned}$ | Concepts of Mathematics Mathematical Concepts and Proofs | 12 |
| 21-201 | Undergraduate Colloquium | 1 |
| $\begin{aligned} & 21-228 \\ & \text { or } 15-251 \end{aligned}$ | Discrete Mathematics <br> Great Ideas in Theoretical Computer Science | 9 |
| $\begin{aligned} & \text { 21-241 } \\ & \text { or 21-242 } \end{aligned}$ | Matrices and Linear Transformations Matrix Theory | 11 |
| $\begin{aligned} & \text { 21-259 } \\ & \text { or } 21-266 \\ & \text { or } 21-268 \\ & \text { or } 21-269 \end{aligned}$ | Calculus in Three Dimensions <br> Vector Calculus for Computer Scientists <br> Multidimensional Calculus <br> Vector Analysis | 10 |
| $\begin{aligned} & \text { 21-260 } \\ & \text { or 21-261 } \\ & \text { or } 33-231 \end{aligned}$ | Differential Equations Introduction to Ordinary Differential Equations Physical Analysis | 9 |
| $\begin{aligned} & \text { 21-325 } \\ & \text { or } 15-259 \\ & \text { or } 36-218 \end{aligned}$ | Probability <br> Probability and Computing <br> Probability Theory for Computer Scientists | 9 |
| 21-341 | Linear Algebra | 9 |
| $\begin{aligned} & 21-355 \\ & \text { or } 21-455 \end{aligned}$ | Principles of Real Analysis I Intermediate Real Analysis I | 9-12 |
| $\begin{aligned} & \text { 21-356 } \\ & \text { or 21-456 } \end{aligned}$ | Principles of Real Analysis II Intermediate Real Analysis II | 9-10 |
| 21-373 | Algebraic Structures | 9 |

Forty-five units of (required) Mathematical Sciences electives (at the 21-300 level or above or 21-270 or 21-292).
Twenty-seven units of (required) Mathematical Sciences (at the 21-300 level or above or 21-270 or 21-292, or Computer Science (at the 15-200 level or above), or Physics (at the 33-300 level or above), or Statistics (must be at the 36-300 level or above and have at least 36-225 as a prerequisite) electives.

## MCS General Education (required)

MCS humanities, social sciences, and science core (114 units)

## Mathematical Sciences Electives for Students Intending Graduate Studies

Students preparing for graduate study in mathematics should consider the following courses as Mathematical Sciences electives, choosing among them according to the desired area of graduate study. Exceptions to the elective requirements for each concentration of the B.S. degree in Mathematical Sciences require prior approval from the student's academic advisor, the Director of Undergraduate Studies in Mathematical Sciences, or the Department Head of Mathematical Sciences.

| Courses |  | Units |
| :--- | :--- | ---: |
| $21-301$ | Combinatorics | 9 |
| $21-360$ | Differential Geometry of Curves and Surfaces | 9 |
| $21-371$ | Functions of a Complex Variable | 9 |
| $21-374$ | Field Theory | 9 |
| $21-441$ | Number Theory | 9 |
| $21-465$ | Topology | 9 |
| $21-470$ | Selected Topics in Analysis | 9 |
| $21-476$ | Introduction to Dynamical Systems | 9 |
| $21-484$ | Graph Theory | 9 |
| $21-602$ | Introduction to Set Theory I | 12 |
| $21-603$ | Model Theory I | 12 |
| $21-610$ | Algebra I | 12 |
| $21-620$ | Real Analysis | 6 |
| $21-621$ | Introduction to Lebesgue Integration | 6 |
| $21-630$ | Ordinary Differential Equations | 12 |
| $21-632$ | Introduction to Differential Equations | 12 |
| $21-640$ | Introduction to Functional Analysis | 12 |
| $21-651$ | General Topology | 12 |
| $21-660$ | Introduction to Numerical Analysis I | 12 |
| $21-701$ | Discrete Mathematics | 12 |
| $21-720$ | Measure and Integration | 12 |
| $21-721$ | Probability | 12 |
| $21-723$ | Advanced Real Analysis | 12 |
| $21-737$ | Probabilistic Combinatorics | 12 |
| $21-738$ | Extremal Combinatorics | 12 |

Note that courses 21-600 and above carry graduate credit. Courses at the 600 level are designed as transitional courses to graduate study. A student preparing for graduate study should also consider undertaking independent work. The Department offers 21-410 Research Topics in Mathematical Sciences and 21-599 Undergraduate Reading and Research for this purpose.
Courses 21-700 and above can be used with the permission of both the advisor and the department.

## Suggested Schedule for students without AP credit

Freshman Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $21-120$ | Differential and Integral Calculus | 10 |
| $21-241$ | Matrices and Linear Transformations | 11 |
| or 21-242 | Matrix Theory | 6 |
| $38-101$ | EUREKA!: Discovery and Its Impact | 9 |
| $76-101$ | Interpretation and Argument | 3 |
| $99-101$ | Computing @ Carnegie Mellon | 9 |
| xx-xxx | Technical Breadth Requirement | $\mathbf{4 8}$ |
|  |  | Units |
| Spring |  | 10 |
| $15-110$ | Principles of Computing |  |
| or 15-112 | Fundamentals of Programming and Computer Science | 12 |
| $21-127$ | Concepts of Mathematics |  |
| or 21-128 | Mathematical Concepts and Proofs | 10 |
| $21-122$ | Integration and Approximation | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | $\mathbf{5 0}$ |


| Sophomore | Year |  |
| :--- | :--- | ---: |
| Fall |  | Units |
| $21-201$ | Undergraduate Colloquium | 1 |
| $21-228$ | Discrete Mathematics | 9 |
| or 15-251 | Great Ideas in Theoretical Computer Science |  |
| $21-268$ | Multidimensional Calculus | 11 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | 9 |
| xx-xxx | Free Elective | 9 |
|  |  | $\mathbf{4 8}$ |
| Spring |  | Units |
| $21-261$ | Introduction to Ordinary Differential Equations | 10 |
| $21-373$ | Algebraic Structures | 9 |
| $38-230$ | ENGAGE in Wellness: Looking Inward | 1 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | $\mathbf{4 7}$ |


| Junior Year |  |  |
| :---: | :---: | :---: |
| Fall |  | Units |
| 21-355 | Principles of Real Analysis I | 9 |
| or 21-455 | Intermediate Real Analysis I |  |
| 21-325 | Probability | 9 |
| or 15-259 | Probability and Computing |  |
| or 36-218 | Probability Theory for Computer Scientists |  |
| 38-330 | ENGAGE in Wellness: Looking Outward | 1 |
| $x x-x x x$ | Technical Breadth Requirement | 9 |
| $x x-x x x$ | Nontechnical Elective | 9 |
| $x \mathrm{x}-\mathrm{xxx}$ | Free Elective | 9 |
|  |  | 46 |
| Spring |  | Units |
| 21-341 | Linear Algebra | 9 |
| 21-356 | Principles of Real Analysis II | 9 |
| or 21-456 | Intermediate Real Analysis II |  |
| 21-xxx | Mathematical Sciences Elective | 9 |
| $x x-x x x$ | Science and Society Course | 6 |
| $x x-x x x$ | Cultural/Global Understanding Elective | 9 |
|  |  | 42 |


| Senior Year |  |  |
| :--- | :--- | ---: |
| Fall |  | Units |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| $38-110$ | ENGAGE in Service 1 | 1 |
| $38-220$ | ENGAGE in the Arts ${ }^{1}$ | 2 |
| $38-430$ | ENGAGE in Wellness: Looking Forward | 1 |
| $x x-x x x$ | Free Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |
|  |  | $\mathbf{4 0}$ |
| Spring |  | Units |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| $x x-x x x$ | Technical Breadth Requirement | 9 |
| $x x-x x x$ | Free Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |
|  |  | $\mathbf{4 5}$ |

Minimum number of units required for degree:
360

## Suggested Schedule for Students with AP Credit

## Freshman Year

Fall
Units
21-241
Matrices and Linear Transformations


## Sophomore Year

| Fall |  | Units |
| :--- | :--- | ---: |
| 21-325 | Probability | 9 |
| or 15-259 | Probability and Computing |  |
| or 36-218 | Probability Theory for Computer Scientists |  |
| $21-373$ | Algebraic Structures | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | 9 |
| xx-xxx | Free Elective | 9 |
|  |  | 45 |
| Spring |  | Units |
| $21-261$ | Introduction to Ordinary Differential Equations | 10 |
| $21-355$ | Principles of Real Analysis I | 9 |
| or 21-455 | Intermediate Real Analysis I |  |
| $38-230$ | ENGAGE in Wellness: Looking Inward | 1 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | 9 |

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Junior Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $21-356$ | Principles of Real Analysis II | 9 |
| $\quad$ or 21-456 | Intermediate Real Analysis II |  |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| $38-330$ | ENGAGE in Wellness: Looking Outward | 1 |
| xx-xxx | Cultural/Global Understanding Course | 9 |
| xx-xxx | Free Elective | 9 |
|  |  | $\mathbf{3 7}$ |
| Spring |  | Units |
| $21-341$ | Linear Algebra | 9 |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| xx-xxx | Science and Society Course | 6 |
| $x x-x x x$ | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | $\mathbf{4 2}$ |

Senior Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| $38-110$ | ENGAGE in Service | 1 |
| $38-220$ | ENGAGE in the Arts ${ }^{1}$ | 2 |
| $38-430$ | ENGAGE in Wellness: Looking Forward | 1 |
| $x x-x x x$ | Free Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |


| $x x-x x x$ | Free Elective | 9 |
| :--- | :--- | ---: |
|  |  | $\mathbf{4 9}$ |
| Spring |  | Units |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| $21-x x x$ | Mathematical Sciences Elective | 9 |
| $x x-x x x$ | Technical Breadth Requirement | 9 |
| $x x-x x x$ | Free Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |
|  |  | $\mathbf{4 5}$ |

Minimum number of units required for degree: 360

## B.S. in Mathematical Sciences (Operations Research and Statistics)

An operations research professional employs quantitative and computational skills toward enhancing the function of an organization or process. Students choosing this concentration will develop problemsolving abilities in mathematical and statistical modeling and computerbased simulation in areas such as network design, transportation scheduling, allocation of resources and optimization. In addition to courses in mathematics and statistics, a basic background in economics and accounting is included. Since problems in business and industry are often solved by teams, the curriculum typically includes group projects. Students choosing this concentration may not pursue an additional minor in Statistics in the Dietrich College of Humanities and Social Sciences College. By default, students must fulfill all the requirements of the catalog of the year they entered CMU. Students who wish to be considered for a subsequent catalog may submit a request to the Director of Undergraduate Studies.
The requirements for the concentration in Operations Research and Statistics are:

## Mathematical Sciences Courses (required)

The alternative courses 21-242, 21-261, and 21-268 (or 21-269) are particularly recommended for a student planning to pursue graduate work.

| Courses |  | Units |
| :---: | :---: | :---: |
| 21-120 | Differential and Integral Calculus | 10 |
| 21-122 | Integration and Approximation | 10 |
| $\begin{aligned} & 21-127 \\ & \text { or } 21-128 \end{aligned}$ | Concepts of Mathematics Mathematical Concepts and Proofs | 12 |
| 21-201 | Undergraduate Colloquium | 1 |
| $\begin{aligned} & 21-228 \\ & \text { or } 15-251 \end{aligned}$ | Discrete Mathematics <br> Great Ideas in Theoretical Computer Science | 9 |
| $\begin{aligned} & \text { 21-241 } \\ & \text { or 21-242 } \end{aligned}$ | Matrices and Linear Transformations Matrix Theory | 11 |
| $\begin{aligned} & \text { 21-259 } \\ & \text { or } 21-266 \\ & \text { or } 21-268 \\ & \text { or } 21-269 \end{aligned}$ | Calculus in Three Dimensions <br> Vector Calculus for Computer Scientists <br> Multidimensional Calculus <br> Vector Analysis | 10 |
| $\begin{aligned} & \text { 21-260 } \\ & \text { or } 21-261 \\ & \text { or } 33-231 \end{aligned}$ | Differential Equations Introduction to Ordinary Differential Equations Physical Analysis | 9 |
| 21-292 | Operations Research I | 9 |
| 21-369 | Numerical Methods | 12 |
| 21-393 | Operations Research II | 9 |

## Statistics Courses (required)

| Courses |  | Units |
| :--- | :--- | ---: |
| $21-325$ | Probability | 9 |
| or 15-259 | Probability and Computing |  |
| or 36-218 | Probability Theory for Computer Scientists |  |
| $36-226$ | Introduction to Statistical Inference | 9 |
| $36-401$ | Modern Regression | 9 |
| $36-402$ | Advanced Methods for Data Analysis | 9 |
| $36-410$ | Introduction to Probability Modeling | 9 |
|  |  | $\mathbf{4 5}$ |

## Economics, Business, and Computer Science Courses (required)

| Courses |  | Units |
| :--- | :--- | ---: |
| $15-110$ | Principles of Computing | 10 |
| $70-122$ | Introduction to Accounting | 9 |
| $73-102$ | Principles of Microeconomics | 9 |
| $73-103$ | Principles of Macroeconomics | 9 |
| $73-230$ | Intermediate Microeconomics | 9 |
| or $73-240$ | Intermediate Macroeconomics |  |

## Depth Electives (required)

Forty-five units of (required) depth electives, to be chosen from the list below. The courses 21-355 and 21-455 are particularly recommended for a student planning to pursue graduate work. Exceptions to the elective requirements for each concentration of the B.S. degree in Mathematical Sciences require prior approval from the student's academic advisor, the Director of Undergraduate Studies in Mathematical Sciences, or the Department Head of Mathematical Sciences.

| Courses |  | Units |
| :--- | :--- | ---: |
| 10-301 | Introduction to Machine Learning (Undergrad) | 12 |
| or 10-315 | Introduction to Machine Learning (SCS Majors) |  |
| $10-605$ | Machine Learning with Large Datasets | 12 |
| $15-122$ | Principles of Imperative Computation | 12 |
| $15-150$ | Principles of Functional Programming | 12 |
| $15-210$ | Parallel and Sequential Data Structures and | 12 |
|  | Algorithms |  |
| $21-270$ | Introduction to Mathematical Finance | 9 |
| $21-301$ | Combinatorics | 9 |
| $21-321$ | Interactive Theorem Proving | 9 |
| $21-341$ | Linear Algebra | 9 |
| $21-355$ | Principles of Real Analysis I | $9-12$ |
| or 21-455 | Intermediate Real Analysis I | 9 |
| $21-356$ | Principles of Real Analysis II | 9 |
| or 21-456 | Intermediate Real Analysis II | 9 |
| $21-366$ | Topics in Applied Mathematics | 9 |
| $21-370$ | Discrete Time Finance | 9 |
| $21-373$ | Algebraic Structures | 9 |
| $21-377$ | Monte Carlo Simulation for Finance | 9 |
| $21-378$ | Mathematics of Fixed Income Markets | 9 |
| $21-387$ | Monte Carlo Methods and Applications | 9 |
| $21-420$ | Continuous-Time Finance | 9 |
| $21-484$ | Graph Theory | 9 |
| $36-461$ | Special Topics: Statistical Methods in | 9 |
| $36-462$ | Epidemiology | 9 |
| $36-463$ | Special Topics: Methods of Statistical Learning | 9 |
| $36-464$ | Special Topics: Multilevel and Hierarchical | 9 |
| $70-371$ | Models | 9 |
| $70-460$ | Special Topics: Psychometrics: A Statistical | 9 |
| $70-471$ | Modeling Approach | 9 |
|  | Mathematical Models for Consulting | 9 |

## MCS General Education (required)

MCS humanities, social sciences, and science core (114 units)
Note that 73-102, 73-103, 73-230, and 73-240 satisfy requirements from the MCS general education core.

## Suggested Schedule

Freshman Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $21-120$ | Differential and Integral Calculus | 10 |
| $21-241$ | Matrices and Linear Transformations | 11 |
| or 21-242 | Matrix Theory |  |
| $38-101$ | EUREKA!: Discovery and Its Impact | 6 |
| $76-101$ | Interpretation and Argument | 9 |


| 99-101 | Computing @ Carnegie Mellon | 3 |
| :--- | :--- | ---: |
| xx-xxx | Technical Breadth Requirement | 9 |
|  |  | $\mathbf{4 8}$ |
| Spring | Units |  |
| $15-110$ | Principles of Computing | 10 |
| or 15-112 | Fundamentals of Programming and Computer Science |  |
| $21-127$ | Concepts of Mathematics | 12 |
| or 21-128 | Mathematical Concepts and Proofs |  |
| $21-122$ | Integration and Approximation | 10 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | $\mathbf{5 0}$ |


| Sophomore Year |  |  |
| :---: | :---: | :---: |
| Fall |  | Units |
| 21-201 | Undergraduate Colloquium | 1 |
| 21-228 | Discrete Mathematics | 9 |
| or 15-251 | Great Ideas in Theoretical Computer Science |  |
| 21-259 | Calculus in Three Dimensions | 10 |
| or 21-266 | Vector Calculus for Computer Scientists |  |
| or 21-268 | Multidimensional Calculus |  |
| or 21-269 | Vector Analysis |  |
| 73-102 | Principles of Microeconomics | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
|  |  | 38 |
| Spring |  | Units |
| 21-260 | Differential Equations | 9 |
| or 21-261 | Introduction to Ordinary Differential Equations |  |
| or 33-231 | Physical Analysis |  |
| 21-292 | Operations Research I | 9 |
| 38-230 | ENGAGE in Wellness: Looking Inward | 1 |
| 70-122 | Introduction to Accounting | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
| $x \mathrm{x}-\mathrm{xxx}$ | Nontechnical Elective | 9 |
| 20 46 |  |  |



## Senior Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $21-393$ | Operations Research II | 9 |
| $36-401$ | Modern Regression | 9 |
| $x x-x x x$ | Depth Elective | 9 |
| $38-110$ | ENGAGE in Service | 1 |
| $38-220$ | ENGAGE in the Arts ${ }^{1}$ | 2 |
| $38-430$ | ENGAGE in Wellness: Looking Forward | 1 |
| $x x-x x x$ | Nontechnical Elective | 9 |


| xx-xxx | Free Elective | 9 |
| :--- | :--- | ---: |
|  |  | $\mathbf{4 9}$ |
| Spring |  | Units |
| $36-402$ | Advanced Methods for Data Analysis | 9 |
| xx-xxx | Depth Elective | 9 |
| $x x-x x x$ | Depth Elective | 9 |
| $x x-x x x$ | Nontechnical Elective | 9 |
| xx-xxx | Free Elective | 9 |
|  |  | $\mathbf{4 5}$ |
|  |  | 360 |

## B.S. in Mathematical Sciences (Statistics)

Statistics is concerned with the process by which inferences are made from data. Statistical methods are essential to research in a wide variety of scientific disciplines. For example, principles of experimental design that assist chemists in improving their yields also help poultry farmers grow bigger chickens. Similarly, time series analysis is used to better understand radio waves from distant galaxies, hormone levels in the blood, and concentrations of pollutants in the atmosphere. This diversity of application is an exciting aspect of the field, and it is one reason for the current demand for well-trained statisticians.

The courses 15-259 Probability and Computing and 36-226 Introduction to Statistical Inference taken in the junior year serve as the basis for all further statistics courses. The course 21-325 is a more mathematical alternative to 15-259.

The Statistics Concentration is jointly administered by the Department of Mathematical Sciences and the Department of Statistics and Data Science.
The Department of Statistics and Data Science considers applications for the master's program from undergraduates in the junior year. Students who are accepted are expected to finish their undergraduate studies, using some electives in the senior year to take courses recommended by the Department of Statistics and Data Science. This will ensure a strong background to permit completion of the master's program in one year beyond the baccalaureate. Students choosing this concentration may not pursue an additional minor in Statistics in the Dietrich College of Humanities and Social Sciences. By default, students must fulfill all the requirements of the catalog of the year they entered CMU. Students who wish to be considered for a subsequent catalog may submit a request to the Director of Undergraduate Studies. The requirements for the Statistics Concentration are:

## Mathematical Sciences Courses (required)

The alternative courses 21-242, 21-261, and 21-268 (or 21-269) are particularly recommended for a student planning to pursue graduate work.

| Courses |  | Units |
| :--- | :--- | ---: |
| $21-120$ | Differential and Integral Calculus | 10 |
| $21-122$ | Integration and Approximation | 10 |
| $21-127$ | Concepts of Mathematics |  |
| or 21-128 | Mathematical Concepts and Proofs | 12 |
| $21-201$ | Undergraduate Colloquium |  |
| $21-228$ | Discrete Mathematics |  |
| or 15-251 | Great Ideas in Theoretical Computer Science | 1 |
| $21-241$ | Matrices and Linear Transformations |  |
| or 21-242 | Matrix Theory | 9 |
| $21-259$ | Calculus in Three Dimensions |  |
| or 21-266 | Vector Calculus for Computer Scientists |  |
| or 21-268 | Multidimensional Calculus | 11 |
| or 21-269 | Vector Analysis |  |
| $21-260$ | Differential Equations |  |
| or 21-261 | Introduction to Ordinary Differential Equations |  |
| or 33-231 | Physical Analysis | 10 |
| $21-292$ | Operations Research I |  |
| $21-369$ Numerical Methods <br> $21-393$ Operations Research II |  |  |
|  |  | 9 |

## Statistics Courses (required)

Courses
21-325
Probability

| or 15-259 | Probability and Computing |  |
| ---: | :--- | ---: |
| or 36-218 | Probability Theory for Computer Scientists |  |
| $36-226$ | Introduction to Statistical Inference | 9 |
| $36-401$ | Modern Regression | 9 |
| $36-402$ | Advanced Methods for Data Analysis | 9 |
| $36-410$ | Introduction to Probability Modeling | 9 |
|  |  | $\mathbf{4 5}$ |

## Economics and Computer Science Courses (required)

| Courses |  | Units |
| :--- | :--- | ---: |
| $15-112$ | Fundamentals of Programming and Computer | 12 |
|  | Science | 12 |
| $15-122$ | Principles of Imperative Computation | 9 |
| $73-102$ | Principles of Microeconomics | $\mathbf{3 3}$ |

## Depth Electives (required)

Forty-five units of (required) depth electives, including at least nine units in statistics, to be chosen from the list below. The courses 21-355 and 21-455 are particularly recommended for a student planning to pursue graduate work. Exceptions to the elective requirements for each concentration of the B.S. degree in Mathematical Sciences require prior approval from the student's academic advisor, the Director of Undergraduate Studies in Mathematical Sciences, or the Department Head of Mathematical Sciences.

| Courses |  | Units |
| :--- | :--- | ---: |
| 10-301 | Introduction to Machine Learning (Undergrad) | 12 |
| or 10-315 | Introduction to Machine Learning (SCS Majors) |  |
| $10-605$ | Machine Learning with Large Datasets | 12 |
| $15-150$ | Principles of Functional Programming | 12 |
| $15-210$ | Parallel and Sequential Data Structures and | 12 |
|  | Algorithms |  |
| $21-270$ | Introduction to Mathematical Finance | 9 |
| $21-321$ | Interactive Theorem Proving | 9 |
| $21-341$ | Linear Algebra | 9 |
| $21-355$ | Principles of Real Analysis I | $9-12$ |
| or 21-455 | Intermediate Real Analysis I |  |
| $21-356$ | Principles of Real Analysis II | 9 |
| or 21-456 | Intermediate Real Analysis II |  |
| $21-366$ | Topics in Applied Mathematics | 9 |
| $21-370$ | Discrete Time Finance | 9 |
| $21-373$ | Algebraic Structures | 9 |
| $21-377$ | Monte Carlo Simulation for Finance | 9 |
| $21-378$ | Mathematics of Fixed Income Markets | 9 |
| $21-387$ | Monte Carlo Methods and Applications | 9 |
| $21-420$ | Continuous-Time Finance | 9 |
| $21-484$ | Graph Theory | 9 |
| $36-461$ | Special Topics: Statistical Methods in | 9 |
| $36-462$ | Epidemiology | 9 |
| $36-463$ | Special Topics: Methods of Statistical Learning | 9 |
| $36-464$ | Special Topics: Multilevel and Hierarchical | 9 |
|  | Models | 9 |

## MCS General Education (required)

MCS humanities, social sciences, and science core (114 units)
Note that 73-102 satisfies a requirement from the MCS core.

## Suggested Schedule

Freshman Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $21-120$ | Differential and Integral Calculus | 10 |
| $21-241$ | Matrices and Linear Transformations | 11 |
| or 21-242 | Matrix Theory |  |
| 38-101 | EUREKA!: Discovery and Its Impact | 6 |
| $76-101$ | Interpretation and Argument | 9 |
| $99-101$ | Computing @ Carnegie Mellon | 3 |


| $x x-x x x$ | Life/Physical Sciences Course | 9 |
| :--- | :--- | ---: |
|  |  | $\mathbf{4 8}$ |
| Spring |  | Units |
| $15-112$ | Fundamentals of Programming and Computer | 12 |
|  | Science | 12 |
| $21-127$ | Concepts of Mathematics |  |
| or 21-128 | Mathematical Concepts and Proofs | 10 |
| $21-122$ | Integration and Approximation | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Physical/Life Sciences Course | 9 |
|  |  | $\mathbf{5 2}$ |

## Sophomore Year

| Fall | Units |  |
| :--- | :--- | ---: |
| $21-201$ | Undergraduate Colloquium | 1 |
| $21-228$ | Discrete Mathematics | 9 |
| or 15-251 | Great Ideas in Theoretical Computer Science |  |
| 21-259 | Calculus in Three Dimensions | 10 |
| or 21-266 | Vector Calculus for Computer Scientists |  |
| or 21-268 | Multidimensional Calculus |  |
| or 21-269 | Vector Analysis |  |
| $73-102$ | Principles of Microeconomics | 9 |
| xx-xxx | Technical Breadth Requirements | 9 |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | 47 |
| Spring |  | Units |
| $15-122$ | Principles of Imperative Computation | 12 |
| $21-260$ | Differential Equations | 9 |
| or 21-261 | Introduction to Ordinary Differential Equations |  |
| or 33-231 | Physical Analysis |  |
| $21-292$ | Operations Research I | 9 |
| $38-230$ | ENGAGE in Wellness: Looking Inward | 1 |
| xx-xxx | Nontechnical Elective | 9 |
| xx-xxx | Free Elective | 9 |
|  |  | $\mathbf{4 9}$ |

## Junior Year

| Fall | Units |  |
| :--- | :--- | ---: |
| $21-369$ | Numerical Methods | 12 |
| $21-325$ | Probability | 9 |
| or 15-259 | Probability and Computing |  |
| or 36-218 | Probability Theory for Computer Scientists |  |
| xx-xxx | Depth Elective | 9 |
| xx-xxx | Depth Elective | 9 |
| $38-330$ | ENGAGE in Wellness: Looking Outward | 1 |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | 49 |
| Spring |  | Units |
| $36-226$ | Introduction to Statistical Inference | 9 |
| $36-410$ | Introduction to Probability Modeling | 9 |
| xx-xxx | Depth Elective | 9 |
| $x x-x x x$ | Science and Society Course | 6 |
| $x x-x x x$ | Cultural/Global Understanding Course | 9 |
|  |  | $\mathbf{4 2}$ |

Senior Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $21-393$ | Operations Research II | 9 |
| $36-401$ | Modern Regression | 9 |
| $x x-x x x$ | Depth Elective | 9 |
| $38-110$ | ENGAGE in Service ${ }^{1}$ | 1 |
| $38-220$ | ENGAGE in the Arts ${ }^{1}$ | 2 |
| $38-430$ | ENGAGE in Wellness: Looking Forward | 1 |


| $x x-x x x$ | Nontechical Elective | 9 |
| :--- | :--- | ---: |
|  |  | $\mathbf{4 0}$ |
| Spring |  | Units |
| $36-402$ | Advanced Methods for Data Analysis | 9 |
| $x x-x x x$ | Depth Elective | 9 |
| $x x-x x x$ | Depth Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |
|  |  | $\mathbf{4 5}$ |

Minimum number of units required for degree: 360

## B.S. in Mathematical Sciences (Discrete Mathematics and Logic)

Discrete mathematics is the study of finite and countable structures and algorithms for the manipulation and analysis of such structures, while mathematical logic is the study of axiomatic systems and their mathematical applications. Both are flourishing research areas and have close ties with computer science.

The Discrete Mathematics and Logic Concentration provides a firm background in discrete mathematics and mathematical logic, together with the elements of theoretical computer science. It prepares the student to pursue research in these fields, or to apply their ideas in the many disciplines (ranging from philosophy to hardware verification) where such ideas have proved relevant. By default, students must fulfill all the requirements of the catalog of the year they entered CMU. Students who wish to be considered for a subsequent catalog may submit a request to the Director of Undergraduate Studies.
The requirements for the Discrete Mathematics and Logic Concentration are:

## Mathematical Sciences and Computer Science Courses (required)

The alternative course 21-242 is particularly recommended for a student planning to pursue graduate work. Students who plan to pursue graduate study in mathematical logic are strongly advised to take 21-300 Basic Logic.

| Courses |  | Units |
| :--- | :--- | ---: |
| $15-122$ | Principles of Imperative Computation | 12 |
| $15-150$ | Principles of Functional Programming | 12 |
| $15-210$ | Parallel and Sequential Data Structures and | 12 |
|  | Algorithms |  |
| $21-120$ | Differential and Integral Calculus | 10 |
| $21-122$ | Integration and Approximation | 10 |
| $21-127$ | Concepts of Mathematics |  |
| or 21-128 | Mathematical Concepts and Proofs | 12 |
| $21-201$ | Undergraduate Colloquium |  |
| $21-241$ | Matrices and Linear Transformations | 1 |
| or 21-242 | Matrix Theory | 11 |
| $21-300$ | Basic Logic |  |
| or 15-317 | Constructive Logic | 9 |
| $21-228$ | Discrete Mathematics | 9 |
| or 15-251 | Great Ideas in Theoretical Computer Science |  |
| $21-301$ | Combinatorics | 9 |
| $21-341$ | Linear Algebra | 9 |
| $21-355$ | Principles of Real Analysis I | $9-12$ |
| or 21-455 | Intermediate Real Analysis I |  |
| $21-373$ | Algebraic Structures | 9 |

## Computer Science electives (required)

Any two courses at the 300 level or above. The following are specifically suggested:

| $15-312$ | Foundations of Programming Languages | 12 |
| :--- | :--- | ---: |
| $15-451$ | Algorithm Design and Analysis | 12 |
| $15-453$ | Formal Languages, Automata, and Computability | 9 |

Students pursuing this concentration who minor in Computer Science must take two additional Computer Science courses at the 300 level or above to avoid excessive double counting.

## Mathematical Sciences Electives (required)

Sixty-three units of mathematical sciences electives, to be chosen from list 1 and 2 below, including at least twenty-seven units chosen from list 1. Exceptions to the elective requirements for each concentration of the B.S degree in Mathematical Sciences require prior approval from the student's academic advisor, the Director of Undergraduate Studies in Mathematical Sciences, or the Department Head of Mathematical Sciences.

List 1 (Discrete Mathematics and Logic Electives)

| Courses |  | Units |
| :--- | :--- | ---: |
| $15-259$ | Probability and Computing | 12 |
| $21-321$ | Interactive Theorem Proving | 9 |
| $21-322$ | Topics in Formal Mathematics | 9 |
| $21-325$ | Probability | 9 |
| $21-329$ | Set Theory | 9 |
| $21-374$ | Field Theory | 9 |
| $21-400$ | Intermediate Logic | 9 |
| $21-441$ | Number Theory | 9 |
| $21-484$ | Graph Theory | 9 |
| $21-602$ | Introduction to Set Theory I | 12 |
| $21-603$ | Model Theory I | 12 |
| $21-610$ | Algebra I | 12 |
| $21-701$ | Discrete Mathematics | 12 |
| $80-305$ | Game Theory | 9 |
| $80-411$ | Proof Theory | 9 |
| $80-413$ | Category Theory | 9 |

List 2 (General Mathematics Electives)

| Courses |  | Units |
| :---: | :---: | :---: |
| 21-259 | Calculus in Three Dimensions | 10-11 |
| or 21-266 | Vector Calculus for Computer Scientists |  |
| or 21-268 | Multidimensional Calculus |  |
| or 21-269 | Vector Analysis |  |
| 21-260 | Differential Equations | 9-10 |
| or 21-261 | Introduction to Ordinary Differential Equations |  |
| or 33-231 | Physical Analysis |  |
| 21-270 | Introduction to Mathematical Finance | 9 |
| 21-292 | Operations Research I | 9 |
| 21-356 | Principles of Real Analysis II | 9 |
| or 21-456 | Intermediate Real Analysis II |  |
| 21-366 | Topics in Applied Mathematics | 9 |
| 21-369 | Numerical Methods | 12 |
| 21-370 | Discrete Time Finance | 9 |
| 21-371 | Functions of a Complex Variable | 9 |
| 21-387 | Monte Carlo Methods and Applications | 9 |
| 21-393 | Operations Research II | 9 |
| 21-420 | Continuous-Time Finance | 9 |
| 21-470 | Selected Topics in Analysis | 9 |
| 21-476 | Introduction to Dynamical Systems | 9 |
| 21-410 | Research Topics in Mathematical Sciences | 9 |
| Any graduate not included | course in mathematics at the 600 and 700 level List 1. |  |

## MCS General Education (required)

MCS humanities, social sciences, and science core (114 units)

## Suggested Schedule

Freshman Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $15-112$ | Fundamentals of Programming and Computer | 12 |
|  | Science |  |
| $21-120$ | Differential and Integral Calculus | 10 |
| $38-101$ | EUREKA!: Discovery and Its Impact | 6 |
| $76-101$ | Interpretation and Argument | 9 |
| $99-101$ | Computing @ Carnegie Mellon | 3 |
| xx-xxx | Life/Physical Sciences Course | 9 |
|  |  | $\mathbf{4 9}$ |


| Spring |  | Units |
| :--- | :--- | ---: |
| $15-122$ | Principles of Imperative Computation | 12 |
| $21-122$ | Integration and Approximation | 10 |
| $21-127$ | Concepts of Mathematics | 12 |
| or 21-128 | Mathematical Concepts and Proofs |  |
| $21-241$ | Matrices and Linear Transformations | 11 |
| or 21-242 | Matrix Theory |  |
| xx-xxx | Technical Breadth Requirement | 9 |
|  |  | $\mathbf{5 4}$ |

## Sophomore Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $15-150$ | Principles of Functional Programming | 12 |
| $21-201$ | Undergraduate Colloquium | 1 |
| $21-268$ | Multidimensional Calculus | 10 |
| or 21-269 | Vector Analysis |  |
| $21-301$ | Combinatorics | 9 |
| $21-373$ | Algebraic Structures | 9 |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | $\mathbf{5 0}$ |
| Spring |  | Units |
| $15-210$ | Parallel and Sequential Data Structures and | 12 |
|  | Algorithms |  |
| $38-230$ | ENGAGE in Wellness: Looking Inward | 1 |
| xx-xxx | Discrete Math/Logic Elective | 9 |
| $x x-x x x$ | Mathematics Elective | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | $\mathbf{4 9}$ |

## Junior Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $15-x x x$ | Computer Science Elective | 9 |
| $21-300$ | Basic Logic | 9 |
| or 15-317 | Constructive Logic | 9 |
| $21-355$ | Principles of Real Analysis I |  |
| or 21-455 | Intermediate Real Analysis I | 1 |
| $38-330$ | ENGAGE in Wellness: Looking Outward | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | $\mathbf{9 6}$ |
|  |  | Units |
| Spring |  | 9 |
| $15-x x x$ | Computer Science Elective | 9 |
| $21-341$ | Linear Algebra | 6 |
| xx-xxx | Science and Society Course | 9 |
| xx-xxx | Nontechnical Elective | 9 |
| xx-xxx | Cultural/Global Understanding Course | $\mathbf{9}$ |
|  |  | $\mathbf{4 2}$ |

## Senior Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $x x-x x x$ | Discrete Math/Logic Elective | 9 |
| $x x-x x x$ | Mathematics Elective | 9 |
| $x x-x x x$ | Mathematics Elective | 9 |
| $38-110$ | ENGAGE in Service 1 | 1 |
| $38-220$ | ENGAGE in the Arts ${ }^{1}$ | 2 |
| $38-430$ | ENGAGE in Wellness: Looking Forward | 1 |
| $x x-x x x$ | Free Elective | 9 |
|  |  | $\mathbf{4 0}$ |
| Spring |  | Units |
| Xx-xxx | Discrete Math/Logic Elective | 9 |
| Xx-xxx | Mathematics Elective | 9 |
| XX-xxx | Mathematics Elective | 9 |


| xx-xxx Free Elective | 9 |
| :--- | ---: |
|  | $\mathbf{3 6}$ |
| Minimum number of units required for degree: | 360 |
| B.S. in Mathematical Sciences |  |
| (Computational and Applied Mathematics) |  |

This concentration is designed to prepare students for careers in business or industry which require significant analytical, computational and problem solving skills. It also prepares students with interest in computational and applied mathematics for graduate school.
The students in this concentration develop skills to choose the right framework to quantify or model a problem, analyze it, simulate and in general use appropriate techniques for carrying the effort through to an effective solution. The free electives allow the student to develop an interest in a related area by completing a minor in another department, such as Engineering Studies, Economics, Information Systems or Business Administration. By default, students must fulfill all the requirements of the catalog of the year they entered CMU. Students who wish to be considered for a subsequent catalog may submit a request to the Director of Undergraduate Studies.

The requirements for the Computational and Applied Mathematics Concentration are:

## Mathematical Sciences Courses (required)

The alternative courses 21-242, 21-261, and 21-268 (or 21-269) are particularly recommended for a student planning to pursue graduate work.


## Depth Electives (required)

Students must take twenty-seven units of depth electives, to be chosen from the list below. Exceptions to the elective requirements for each concentration of the B.S. degree in Mathematical Sciences require prior approval from the student's academic advisor, the Director of Undergraduate Studies in Mathematical Sciences, or the Department Head of Mathematical Sciences.

| Courses |  | Units |
| :--- | :--- | ---: |
| $10-301$ | Introduction to Machine Learning (Undergrad) | 12 |
| or 10-315 | Introduction to Machine Learning (SCS Majors) |  |
| $21-270$ | Introduction to Mathematical Finance | 9 |
| $21-292$ | Operations Research I | 9 |
| $21-344$ | Numerical Linear Algebra | 9 |
| $21-380$ | Introduction to Mathematical Modeling | 9 |
| $21-435$ | Applied Harmonic Analysis | 9 |


| Computer Science Courses (required) |  |  |
| :--- | ---: | ---: |
| Courses |  | Units |
| $15-122$ | Principles of Imperative Computation | 12 |

## Mathematics Electives (required)

Students must take 27 units either from the three remaining courses from the depth electives or from the list below:

| Courses |  | Units |
| :--- | :--- | ---: |
| $21-321$ | Interactive Theorem Proving | 9 |
| $21-322$ | Topics in Formal Mathematics | 9 |
| $21-341$ | Linear Algebra | 9 |
| $21-356$ | Principles of Real Analysis II | 9 |
| or 21-456 | Intermediate Real Analysis II |  |
| $21-366$ | Topics in Applied Mathematics | 9 |
| $21-370$ | Discrete Time Finance | 9 |
| $21-371$ | Functions of a Complex Variable | 9 |
| $21-373$ | Algebraic Structures | 9 |
| $21-377$ | Monte Carlo Simulation for Finance | 9 |
| $21-378$ | Mathematics of Fixed Income Markets | 9 |
| $21-387$ | Monte Carlo Methods and Applications | 9 |
| $21-393$ | Operations Research II | 9 |
| $21-420$ | Continuous-Time Finance | 9 |
| $21-470$ | Selected Topics in Analysis | 9 |
| $21-476$ | Introduction to Dynamical Systems | 9 |
| $21-484$ | Graph Theory | 9 |
| $21-620$ | Real Analysis | 6 |
| $21-621$ | Introduction to Lebesgue Integration | 6 |
| $21-630$ | Ordinary Differential Equations | 12 |
| $21-632$ | Introduction to Differential Equations | 12 |
| $21-640$ | Introduction to Functional Analysis | 12 |
| $21-651$ | General Topology | 12 |
| $21-660$ | Introduction to Numerical Analysis I | 12 |
| $21-690$ | Methods of Optimization | 12 |
| $21-720$ | Measure and Integration | 12 |
| $21-721$ | Probability | 12 |
| $21-723$ | Advanced Real Analysis | 12 |
| $21-732$ | Partial Differential Equations I | 12 |
| $21-832$ | Partial Differential Equations II | 12 |
|  |  | 9 |

Students must take nine additional units of Mathematical Sciences (at the 21-300 level or above or 21-270 or 21-292), or Computer Science (at the 15-200 level or above), or Physics (at the 33-300 level or above), or Statistics (must be at the 36-300 level or above and have at least 36-225 as a prerequisite) electives.
21-366 Topics in Applied Mathematics and 21-470 Selected Topics in Analysis have content that varies from year to year. These courses can be taken more than once (with permission).

Note that courses 21-600 and above carry graduate credit. 600-level courses are designed as transitional courses to graduate study.
A student preparing for graduate study should also consider undertaking independent work. The Department offers 21-410 Research Topics in Mathematical Sciences and 21-599 Undergraduate Reading and Research for this purpose.
Courses 21-700 and above can be used with the permission of both the advisor and the department.

## MCS General Education (required)

MCS humanities, social sciences, and science core (114 units).
Students not in MCS are required to take 15-110 Principles of Computing (10 units).

## Suggested Schedule

| Freshman Year |  |
| :--- | :--- | ---: |
| Fall  Units <br> $21-120$ Differential and Integral Calculus 10 <br> $21-241$ Matrices and Linear Transformations 11 <br> $\quad$ or 21-242 Matrix Theory  |  |


| $38-101$ | EUREKA!: Discovery and Its Impact | 6 |
| :--- | :--- | ---: |
| $76-101$ | Interpretation and Argument | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
|  |  | $\mathbf{4 5}$ |
| Spring |  | Units |
| $21-122$ | Integration and Approximation | 10 |
| $21-127$ | Concepts of Mathematics | 12 |
| or 21-128 | Mathematical Concepts and Proofs |  |
| $21-228$ | Discrete Mathematics | 9 |
| xx-xxx | Technical Breadth Requirement | 9 |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | $\mathbf{4 9}$ |

Sophomore Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $15-112$ | Fundamentals of Programming and Computer | 12 |
|  | Science | 1 |
| $21-201$ | Undergraduate Colloquium | 10 |
| $21-268$ | Multidimensional Calculus |  |
| or 21-269 | Vector Analysis |  |
| xx-xxx | Technical Breadth Requirement |  |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | 9 |
| Spring |  | $\mathbf{4 1}$ |
| $15-122$ | Principles of Imperative Computation | Units |
| $21-261$ | Introduction to Ordinary Differential Equations | 12 |
| $21-355$ | Principles of Real Analysis I | 10 |
| or 21-455 | Intermediate Real Analysis I | 9 |
| $38-230$ | ENGAGE in Wellness: Looking Inward |  |
| xx-xxx | Technical Breadth Requirement | 1 |
| xx-xxx | Nontechnical Elective | 9 |
|  |  | 9 |

Junior Year

| Fall | Units |  |
| :--- | :--- | ---: |
| $21-325$ | Probability | 9 |
| or 15-259 | Probability and Computing |  |
| or 36-218 | Probability Theory for Computer Scientists |  |
| $21-356$ | Principles of Real Analysis II | 9 |
| or 21-456 | Intermediate Real Analysis II |  |
| $38-330$ | ENGAGE in Wellness: Looking Outward | 1 |
| xx-xxx | Nontechnical Elective | 9 |
| xx-xxx | Free Elective | 9 |
|  |  | $\mathbf{3 7}$ |
| Spring |  | Units |
| $21-369$ | Numerical Methods | 12 |
| $x x-x x x$ | Mathematics Elective | 9 |
| $x x-x x x$ | Depth Elective | 9 |
| $x x-x x x$ | Science and Society Course |  |
| xx-xxx | Cultural/Global Understanding Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |
|  |  | $\mathbf{4 8}$ |

Senior Year

| Fall |  | Units |
| :--- | :--- | ---: |
| $x x-x x x$ | Mathematics Elective | 9 |
| $x x-x x x$ | Mathematics Elective | 9 |
| $x x-x x x$ | Depth Elective | 9 |
| $38-110$ | ENGAGE in Service | 1 |
| $38-220$ | ENGAGE in the Arts ${ }^{1}$ | 2 |
| $38-430$ | ENGAGE in Wellness: Looking Forward | 1 |
| $x x-x x x$ | Free Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |
|  |  | $\mathbf{4 9}$ |


| Spring |  | Units |
| :---: | :---: | :---: |
| $x x-x x x$ | Mathematics Elective | 9 |
| $x \mathrm{x}-\mathrm{xxx}$ | Depth Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |
| $x x-x x x$ | Free Elective | 9 |
| $x \mathrm{x}-\mathrm{xxx}$ | Free Elective | 9 |
|  |  | 45 |
| Minimum number of units required for degree: |  | 360 |
| B.A. in Mathematical Sciences |  |  |
| Mathematical Sciences Courses (required) |  |  |
| 21-120 | Differential and Integral Calculus | 10 |
| 21-122 | Integration and Approximation | 10 |
| $\begin{aligned} & \text { 21-127 } \\ & \text { or } 21-128 \end{aligned}$ | Concepts of Mathematics Mathematical Concepts and Proofs | 12 |
| 21-201 | Undergraduate Colloquium | 1 |
| $\begin{aligned} & 21-228 \\ & \text { or } 15-251 \end{aligned}$ | Discrete Mathematics <br> Great Ideas in Theoretical Computer Science | 9 |
| $\begin{aligned} & \text { 21-241 } \\ & \text { or } 21-242 \end{aligned}$ | Matrices and Linear Transformations Matrix Theory | 11 |
| 21-259 | Calculus in Three Dimensions | 10 |
| or 21-266 | Vector Calculus for Computer Scientists |  |
| or 21-268 | Multidimensional Calculus |  |
| or 21-269 | Vector Analysis |  |
| 21-260 | Differential Equations | 9 |
| or 21-261 | Introduction to Ordinary Differential Equations |  |
| or 33-231 | Physical Analysis |  |
| 21-325 | Probability | 9 |
| or 15-259 | Probability and Computing |  |
| or 36-218 | Probability Theory for Computer Scientists |  |

Forty-five units of Mathematical Sciences electives (at the 21-300 level or above; or 21-270 or 21-292).

Twenty-seven units of Mathematical Sciences (at the 21-300 level or above; or 21-270 or 21-292), or Computer Science (at the 15-200 level or above; or Physics (at the 33-300 level or above; or Statistics (at the 36-300 level or above; and have at least 36-225 as a prerequisite) electives.

## MCS General Education (required)

MCS humanities, social sciences, and science core (114 units)
${ }^{1}$ Students must register for this course no later than their penultimate semester. But, work for this course can be begun in any semester prior to registration.

## Additional Major Requirements

All concentrations within the B.S. in Mathematical Sciences are available as an additional major to students majoring in other departments. The requirements for the additional majors are the same as those for the B.S degrees, except that the MCS General Education requirements are waived. In order to avoid double-counting issues, students are encouraged to consult with their degree advisor as well as their additional major advisor.
Please visit the Department of Mathematical Sciences Undergraduate FAQ website (https://www.cmu.edu/math/undergrad/faq.html) (under "Admissions") for further details

## The Minor in Mathematical Sciences

The Minor includes six courses. 21-127 Concepts of Mathematics is a prerequisite for 21-228 and recommended for 21-241. The minimum preparation required for 21-355 Principles of Real Analysis I is 21-122 and 21-127 or equivalent courses. Please see below if you are a Computational Finance major.

[^0]| 21-228 | Discrete Mathematics | $9-12$ |
| :--- | :--- | ---: |
| or 15-251 | Great Ideas in Theoretical Computer Science |  |
| 21-241 | Matrices and Linear Transformations | 11 |
| or 21-242 | Matrix Theory |  |
| $21-355$ | Principles of Real Analysis I | 9 |
| $21-x x x$ | Mathematical Sciences Elective (300-level or <br> higher) |  |
| $21-x x x$ | Mathematical Sciences Elective (300-level or <br> higher) |  |

To avoid excessive double counting, the two Mathematical Sciences Electives may not also count toward the student's major.

Computational Finance majors who declare a minor in Mathematical
Sciences should take the following six courses:
Required courses are:

| $21-127$ | Concepts of Mathematics | 12 |
| :---: | :--- | :---: |
| or 21-128 | Mathematical Concepts and Proofs |  |
| or 15-151 | Mathematical Foundations for Computer Science |  |
| $21-228$ | Discrete Mathematics | 9 |
| or 15-251 | Great Ideas in Theoretical Computer Science |  |
| $21-241$ | Matrices and Linear Transformations | 11 |
| or 21-242 | Matrix Theory |  |
| $21-355$ | Principles of Real Analysis I | 9 |
| $21-325$ | Probability | 9 |
| or 15-259 | Probability and Computing |  |
| or 36-218 | Probability Theory for Computer Scientists |  |

Nine units of Mathematical Sciences Electives, to be chosen from the following list:

| $21-300$ | Basic Logic | 9 |
| :--- | :--- | :--- |
| $21-301$ | Combinatorics | 9 |
| $21-329$ | Set Theory | 9 |
| $21-373$ | Algebraic Structures | 9 |
| $21-484$ | Graph Theory | 9 |

*Students who take 21-325 (or 15-259 or 36-218) to fulfill their BSCF requirements should take an additional 21-3xx elective to avoid excessive double counting.

## The Minor in Discrete Mathematics and Logic

This minor develops the fundamentals of discrete mathematics and logic necessary to understand the mathematical foundations of many computer related disciplines. Required courses are:


| $21-374$ | Field Theory | 9 |
| :--- | :--- | ---: |
| $21-441$ | Number Theory | 9 |
| $21-484$ | Graph Theory | 9 |
| $21-610$ | Algebra I | 12 |
| $21-701$ | Discrete Mathematics | 12 |

## The Honors Degree Program

This demanding program qualifies the student for an additional degree, the Master of Science in Mathematical Sciences. Admission to the Honors Degree Program is selective and interested students should apply for admission during their junior year. In the application process, the Department will hold to the same high standards which apply to admission to any graduate program. Applicants are not absolutely required to have taken the Mathematical Studies courses and may be admitted on the basis of exceptionally strong performance in non-honors mathematics courses or of accomplishments in research. Applicants are expected to have completed the Mathematical Studies sequences in Algebra and Analysis or 21-355/21-356 and 21-373/21-341 prior to application. 21-455/21-456 may be taken in place of 21-355/21-356.

In order to complete the Honors Degree Program, students must complete five mathematics graduate courses with grades of B or better and write an honors thesis. At the time of admission, students will declare a timetable on which they plan to take the graduate courses, do the research required for the thesis, and write up their work: this timetable can naturally be adjusted as required. At most, one of these five graduate courses may be applied towards the student's bachelor degree program.
At least three graduate courses must come from the list of Basic
Examinations courses (https://www.cmu.edu/math/grad/phd/
requirements.html).
Currently these are listed as:

- General Topology (21-651)
- Functional Analysis (21-640)
- Measure and Integration (21-720)
- Probability (21-721)
- Discrete Mathematics (21-701)
- Probabilistic Combinatorics (21-737)
- Set Theory (21-602)
- Algebra (21-610)
- Model Theory (21-603)
- Differential Equations (21-632)

By special permission of the department, one graduate course with sufficient mathematical content offered in another department may be counted. The honors thesis may either be research-based or expository: expository theses must be at a high mathematical level, at least that of a second-year graduate course. Students should plan on finding a thesis advisor by the end of their junior year. Students are required to take 21-901 Master's Degree Research during their senior year, subject to the following conditions:

1. Students must complete a minimum of 15 units of 21-901 to earn the MS degree.
2. Students who have not defended their thesis by the Add Course Deadline during each of their last two semesters must register for a minimum of 3 units of 21-901 for that semester.
3. Students may not overload more than 66 units while taking 21-901.

The Master of Science degree in Mathematical Sciences may be earned together with a Bachelor of Science from another department.

## Faculty

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WILLIAM WILLIAMS, Professor Emeritus - Ph.D., Brown University; Carnegie Mellon, 1966-


[^0]:    21-127
    Concepts of Mathematics
    12
    or 21-128 Mathematical Concepts and Proofs
    or 15-151 Mathematical Foundations for Computer Science

