
University of Freiburg – Mathematical Institute

Winter term 2024/25

Supplements of the module handbooks

Version October 15, 2024

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1a. Mandatory Lectures of the Study Programmes

Analysis I

Michael Růžička, Assistant: Alexei Gazca

D

Lecture: Tue, Wed, 8–10 h, HS Rundbau, [Albertstr. 21](#)

Tutorial: 2 hours, various dates

Content:

Analysis I is one of the two basic lectures in the mathematics course. It deals with concepts based on the notion of limit. The central topics are: induction, real and complex numbers, convergence of sequences and series, completeness, exponential function and trigonometric functions, continuity, derivation of functions of one variable and regulated integrals.

Literature:

To be announced in the lecture.

Prerequisites:

High school mathematics.

Attendance of the preliminary course (for students in mathematics) is recommended.

Remarks:

This course is only offered in German.

Usability and assessments:

		<ul style="list-style-type: none">• Analysis (2HfB21, BSc21, MEH21, MEB21) – 9 ECTS• Analysis I (BScInfo19, BScPhys20) – 9 ECTS
PL:	✗	
SL:	✗	✗

Linear Algebra I

Stefan Kebekus, Assistant: Marius Amann

D

Lecture: Mon, Thu, 8–10 h, HS Rundbau, [Albertstr. 21](#)

Tutorial: 2 hours, various dates

Content:

Linear Algebra I is one of the two introductory lectures in the mathematics degree program that form the basis for further courses. Topics covered include: fundamental concepts (in particular fundamental concepts of set theory and equivalence relations), groups, fields, vector spaces over arbitrary fields, basis and dimension, linear mappings and transformation matrix, matrix calculus, linear systems of equations, Gaussian elimination, linear forms, dual space, quotient vector spaces and homomorphism theorem, determinant, eigenvalues, polynomials, characteristic polynomial, diagonalizability, affine spaces. The background to the mathematical content is explained in terms of ideas and the history of mathematics.

Literature:

To be announced in the lecture.

Prerequisites:

High school mathematics.

Attendance of the preliminary course (for students in mathematics) is recommended.

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Linear Algebra (2HFB21, BSc21, MEH21) – 9 ECTS• Linear Algebra (MEB21) – 6 ECTS• Linear Algebra I (as a non-subject-related elective module) (BScInfo19, BScPhys20) – 9 ECTS	
PL:	✗	
SL:	✗	✗

Numerics I

Sören Bartels, Assistant: Tatjana Schreiber

D

Lecture: Wed, 14–16 h, HS Weismann-Haus, [Albertstr. 21a](#)

Tutorial: 2 hours, every other week, various dates

Content:

Numerics is a sub-discipline of mathematics that deals with the practical solution of mathematical problems. As a rule, problems are not solved exactly but approximately, for which a sensible compromise between accuracy and computational effort must be found. The first part of the two-semester course focuses on questions of linear algebra such as solving linear systems of equations and determining the eigenvalues of a matrix. Attendance at the accompanying practical exercises (*Praktische Übung zur Numerik*) is recommended. These take place every 14 days, alternating with the lecture's tutorial.

Literature:

- S. Bartels: *Numerik 3x9*. Springer, 2016.
- R. Plato: *Numerische Mathematik kompakt*. Vieweg, 2006.
- R. Schaback, H. Wendland: *Numerische Mathematik*. Springer, 2004.
- J. Stoer, R. Burlisch: *Numerische Mathematik I, II*. Springer, 2007, 2005.
- G. Hämmerlin, K.-H. Hoffmann: *Numerische Mathematik*. Springer, 1990.
- P. Deuffhard, A. Hohmann, F. Bornemann: *Numerische Mathematik I, II*. DeGruyter, 2003.

Prerequisites:

Required: Linear Algebra I

Recommended: Linear Algebra II and Analysis I (required for Numerics II)

Remarks:

A computer exercise (*Praktische Übung zur Numerik*) is offered to accompany the lecture.
This course is only offered in German.

Usability and assessments:

		<div><div><div>• Numerics (2HfB21, MEH21) – 4.5 ECTS</div><div>• Numerics (BSc21) – 4.5 ECTS</div></div><div>①</div></div> <div><div><div>• Numerics I (MEB21) – 5 ECTS</div></div><div>②</div></div>
PL:	X	X
SL:	X	X

①

Elementary Probability Theory I

Angelika Rohde, Assistant: Johannes Brutsche

D

Lecture: Fri, 10–12 h, HS Weismann-Haus, [Albertstr. 21a](#)

Tutorial: 2 hours, every other week, various dates

Content:

Stochastic is, to put it loosely, the “mathematics of chance”, about which—possibly contrary to first impressions—many precise and not at all random statements can be formulated and proven. The aim of the lecture is to give an introduction to stochastic modeling, to explain some basic concepts and results of Stochastic and to illustrate them with examples. It is also intended as a motivating preparation for the lecture “Probability Theory” in the summer semester, especially for students in the B.Sc. in Mathematics. Topics covered include: Discrete and continuous random variables, probability spaces and measures, combinatorics, expected value, variance, correlation, generating functions, conditional probability, independence, weak law of large numbers, central limit theorem. The lecture Elementary Probability Theory II in the summer semester will mainly be devoted to statistical topics. If you are interested in a practical, computer-supported implementation of individual lecture contents, participation in the regularly offered practical exercise “Praktischen Übung Stochastik” is also recommended (in parallel or subsequently).

Literature:

- L. Dümbgen: *Stochastik für Informatiker*, Springer, 2003.
- H.-O. Georgii: *Stochastik: Einführung in die Wahrscheinlichkeitstheorie und Statistik* (5. Auflage), De Gruyter, 2015.
- N. Henze: *Stochastik für Einsteiger*, (13. Auflage), Springer Spektrum, 2021.
- N. Henze: *Stochastik: Eine Einführung mit Grundzügen der Maßtheorie*, Springer Spektrum, 2019.
- G. Kersting, A. Wakolbinger: *Elementare Stochastik* (2. Auflage), Birkhäuser, 2010.

Prerequisites:

Required: Linear Algebra I, Analysis I and II.

Note that Linear Algebra I can be attended in parallel.

Remarks:

This course is only offered in German.

Usability and assessments:

	<div><ul style="list-style-type: none">• Elementary Probability Theory I (BSc21, MEB21, MEdu24) – 5 ECTS• Elementary Probability Theory (2HFB21, MEH21) – 4.5 ECTS</div> <div>①</div>
PL:	x
SL:	x

①

Additions to Analysis

Nadine Große, Assistant: Jonah Reuß

D

Lecture: Wed, 8–10 h, HS Weismann-Haus, [Albertstr. 21a](#)

Tutorial: 2 hours, various dates

Content:

Multiple integration: Jordan content in \mathbb{R}^n , Fubini's theorem, transformation theorem, divergence and rotation of vector fields, path and surface integrals in \mathbb{R}^3 , Gauss' theorem, Stokes' theorem.

Complex analysis: Introduction to the theory of holomorphic functions, Cauchy's integral theorem, Cauchy's integral formula and applications.

Literature:

- K. Königsberger: *Analysis 2*, 5. Auflage., Springer, 2004.
- W. Walter: *Analysis 2*, 5. Auflage, Springer, 2002.
- E. Freitag, R. Busam: *Funktionentheorie I*, 4. Auflage, Springer, 2006.
- R. Remmert, G. Schumacher: *Funktionentheorie 1*, 5. Auflage, Springer, 2002.

Prerequisites:

Required: Analysis I and II, Linear Algebra I and II

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Further Chapters in Analysis (MEd18, MEH21, MEdu24) – 5 ECTS
PL:	✗
SL:	✗

Basics in Applied Mathematics

Moritz Diehl, Patrick Dondl, Angelika Rohde, Assistant: Ben Deitmar, Coffi Aristide Hounkpe

E

Lecture: Tue, Thu, 8–10 h, HS II, [Albertstr. 23b](#)

Tutorial: 2 hours, date to be determined

Computer exercise: 2 hours, date to be determined

Content:

Information will follow!

Remarks:

Dieser Kurs wird auf Englisch angeboten.

Usability and assessments:

1b. Advanced 4-hour Lectures

Algebra and Number Theory

Wolfgang Soergel, Assistant: Damian Sercombe

D

Lecture: Tue, Thu, 10–12 h, HS Weismann-Haus, [Albertstr. 21a](#)

Tutorial: 2 hours, various dates

Content:

This lecture continues the linear algebra courses. It treats groups, rings, fields and applications in the number theory and geometry. The highlights of the lecture are the classification of finite fields, the impossibility of the trisection of angles with circle and ruler, the non-existence of a solution formula for the general equations of fifth degree and the quadratic reciprocity law.

Literature:

- Michael Artin: *Algebra*, Birkhäuser 1998.
- Siegfried Bosch: *Algebra* (8. Auflage.), Springer Spektrum 2013.
- Serge Lang: *Algebra* (3. Auflage.), Springer 2002.
- Wolfgang Soergel: Script *Algebra und Zahlentheorie*

Prerequisites:

Required: Linear Algebra I and II

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Algebra and Number Theory (2HB21, MEH21) – 9 ECTS• Algebra and Number Theory (MEdu24) – 9 ECTS• Compulsory elective module in mathematics (BSc21) – 9 ECTS• Pure Mathematics (MSc14) – 11 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 9 ECTS• Elective (MScData24) – 9 ECTS	<ul style="list-style-type: none">• Introduction to Algebra and Number Theory (MEB21) – 5 ECTS
PL:	X		
PL: Oral exam about the first part of the lecture until Christmas (duration: max. 30 minutes)			X
SL:	X	X	X

Algebraic Number Theory

Abhishek Oswal, Assistant: Andreas Demleitner

E

Lecture: Tue, Thu, 12–14 h, HS II, [Albertstr. 23b](#)

Tutorial: 2 hours, date to be determined

Content:

Short description of topics: Number fields, Prime decomposition in Dedekind domains, Ideal class groups, Unit groups, Dirichlet's unit theorem, local fields, valuations, decomposition and inertia groups, introduction to class field theory.

Literature:

Jürgen Neukirch: *Algebraic Number Theory*, Springer, 1999.

Prerequisites:

Required: Algebra and Number Theory

Remarks:

Dieser Kurs wird auf Englisch angeboten.

Usability and assessments:

	<ul style="list-style-type: none"> • Compulsory elective module in mathematics (BSc21) – 9 ECTS • Mathematical concentration (MEd18, MEH21) – 9 ECTS • Mathematics (MSc14) – 11 ECTS • Pure Mathematics (MSc14) – 11 ECTS • part of the concentration module (MSc14) – 10.5 ECTS 	<ul style="list-style-type: none"> • Elective (MSc14) – 9 ECTS • Elective (MScData24) – 9 ECTS • Elective for individual studying (2HfB21) – 9 ECTS
PL:	X	
SL:	X	X

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Analysis III

Patrick Dondl, Assistant: Oliver Suchan

D

Lecture: Mon, 12–14 h, HS Rundbau, [Albertstr. 21](#), Wed, 10–12 h, HS Weismann-Haus, [Albertstr. 21a](#)

Tutorial: 2 hours, various dates

Content:

Lebesgue measure and measure theory, Lebesgue integral on measure spaces and Fubini's theorem, Fourier series and Fourier transform, Hilbert spaces. Differential forms, their integration and outer derivative. Stokes' theorem and Gauss' theorem.

Prerequisites:

Required: Analysis I and II, Linear Algebra I

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Analysis III (BSc21) – 9 ECTS• Elective in Data (MScData24) – 9 ECTS• Mathematical concentration (MEd18, MEH21) – 9 ECTS	<ul style="list-style-type: none">• Elective for individual studying (2HfB21) – 9 ECTS
PL:	X	
SL:	X	X

Differential Geometry

Sebastian Goette, Assistant: Mikhael Tëmkin

D

Lecture: Mon, Wed, 14–16 h, HS II, [Albertstr. 23b](#)

Tutorial: 2 hours, date to be determined

Content:

Differential geometry, especially Riemannian geometry, deals with the geometric properties of curved spaces. Such spaces also occur in other areas of mathematics and physics, for example in geometric analysis, theoretical mechanics and the general theory of relativity.

Literature:

- J. Cheeger, D. G. Ebin, *Comparison Theorems in Riemannian Geometry*, North-Holland, Amsterdam 1975.
- S. Gallot, D. Hulin, J. Lafontaine, *Riemannian Geometry*, Springer, Berlin-Heidelberg-New York 1987.
- P. Petersen, *Riemannian Geometry*, Grad. Texts Math. 171, Springer, New York, 2006.

Prerequisites:

Required: Analysis I–III, Lineare Algebra I and II

Recommended: Analysis of Curves and Surfaces ("Kurven und Flächen"), Topology

Remarks:

A lecture on differential geometry II is expected to be offered in the summer semester 2025.

This course will only be offered in German.

Usability and assessments:

	<ul style="list-style-type: none"> • Compulsory elective module in mathematics (BSc21) – 9 ECTS • Mathematical concentration (MEd18, MEH21) – 9 ECTS • Mathematics (MSc14) – 11 ECTS • Pure Mathematics (MSc14) – 11 ECTS • part of the concentration module (MSc14) – 10.5 ECTS 	<ul style="list-style-type: none"> • Elective (MSc14) – 9 ECTS • Elective (MScData24) – 9 ECTS • Elective for individual studying (2HfB21) – 9 ECTS
PL:	X	
SL:	X	X

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Introduction to Partial Differential Equations

Guofang Wang, Assistant: Christine Schmidt

D

Lecture: Mon, Wed, 12–14 h, HS II, [Albertstr. 23b](#)

Tutorial: 2 hours, date to be determined

Content:

A large number of different problems from the natural sciences and geometry lead to partial differential equations. Consequently, there can be no talk of an all-encompassing theory. Nevertheless, there is a clear picture for linear equations, which is based on three prototypes: the potential equation $-\Delta u = f$, the heat equation $u_t - \Delta u = f$ and the wave equation $u_{tt} - \Delta u = f$, which we will examine in the lecture.

Literature:

- E. DiBenedetto: *Partial differential equations*, Birkhäuser, 2010.
- L. C. Evans: *Partial Differential Equations* (Second Edition), Graduate Studies in Mathematics 19, AMS, 2010.
- Q. Han: *A Basic Course in Partial Differential Equations*, Graduate Studies in Mathematics 120, AMS, 2011.
- J. Jost: *Partial Differential Equations* (Third Edition), Springer, 2013.

Prerequisites:

Required: Analysis III

Recommended: Complex Analysis (*Funktionentheorie*)

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none"> • Compulsory elective module in mathematics (BSc21) – 9 ECTS • Mathematical concentration (MEd18, MEH21) – 9 ECTS • Mathematics (MSc14) – 11 ECTS • Pure Mathematics (MSc14) – 11 ECTS • part of the concentration module (MSc14) – 10.5 ECTS 	<ul style="list-style-type: none"> • Elective (MSc14) – 9 ECTS • Elective (MScData24) – 9 ECTS • Elective for individual studying (2HfB21) – 9 ECTS
PL:	X	
SL:	X	X

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Complex Analysis

David Crieis, Assistant: Eric Trébuchon

D

Lecture: Tue, Wed, 16–18 h, HS II, [Albertstr. 23b](#)

Tutorial: 2 hours, date to be determined

Content:

Die Funktionentheorie beschäftigt sich mit Funktionen $f : \mathbb{C} \rightarrow \mathbb{C}$, die komplexe Zahlen auf komplexe Zahlen abbilden. Viele Konzepte der Analysis I lassen sich direkt auf diesen Fall übertragen, z. B. die Definition der Differenzierbarkeit. Man würde vielleicht erwarten, dass sich dadurch eine zur Analysis I analoge Theorie entwickelt, doch viel mehr ist wahr: Man erhält eine in vielerlei Hinsicht elegantere und einfachere Theorie. Beispielsweise impliziert die komplexe Differenzierbarkeit auf einer offenen Menge, dass eine Funktion sogar unendlich oft differenzierbar ist, und dies stimmt weiter mit Analytizität überein. Für reelle Funktionen sind alle diese Begriffe unterschiedlich. Doch auch einige neue Ideen sind notwendig: Für reelle Zahlen a, b integriert man für

$$\int_a^b f(x) dx$$

über die Elemente des Intervalls $[a, b]$ bzw. $[b, a]$. Sind a, b jedoch komplexe Zahlen, ist nicht mehr so klar, wie man ein solches Integral auf—fassen soll. Man könnte z. B. in den komplexen Zahlen entlang der Strecke, die $a, b \in \mathbb{C}$ verbindet, integrieren, oder aber entlang einer anderen Kurve, die von a nach b führt. Führt dies zu einem wohldefinierten Integralbegriff oder hängt ein solches Kurvenintegral von der Wahl der Kurve ab?

Prerequisites:

Analysis I+II, Lineare Algebra I

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 9 ECTS• Mathematical concentration (MEd18, MEH21) – 9 ECTS• Pure Mathematics (MSc14) – 11 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 9 ECTS• Elective (MScData24) – 9 ECTS• Elective for individual studying (2HfB21) – 9 ECTS
PL:	X	
SL:	X	X

Introduction to Theory and Numerics of Partial Differential Equations

Sören Bartels, Assistant: Vera Jackisch

E

Lecture: Tue, Thu, 10–12 h, SR 226, [Hermann-Herder-Str. 10](#)

Tutorial: 2 hours, date to be determined

Content:

The aim of this course is to give an introduction into theory of linear partial differential equations and their finite difference as well as finite element approximations. Finite element methods for approximating partial differential equations have reached a high degree of maturity, and are an indispensable tool in science and technology. We provide an introduction to the construction, analysis, and implementation of finite element methods for different model problems. We will address elementary properties of linear partial differential equations along with their basic numerical approximation, the functional-analytical framework for rigorously establishing existence of solutions, and the construction and analysis of basic finite element methods.

Literature:

- S. Bartels: Numerical Approximation of Partial Differential Equations, Springer 2016.
- D. Braess: Finite Elemente, Springer 2007.
- S. Brenner, R. Scott: Finite Elements, Springer 2008.
- L. C. Evans: Partial Differential Equations, AMS 2010

Prerequisites:

Required: Analysis I and II, Linear Algebra I and II as well as knowledge about higher-dimensional integration (e.g. from Analysis III or Extensions of Analysis)

Recommended: Numerics for differential equations, Functional analysis

Remarks:

Dieser Kurs wird auf Englisch angeboten.

Usability and assessments:

	<ul style="list-style-type: none">• Advanced Lecture in Numerics (MScData24) – 9 ECTS• Applied Mathematics (MSc14) – 11 ECTS• Compulsory elective module in mathematics (BSc21) – 9 ECTS• Elective in Data (MScData24) – 9 ECTS• Mathematical concentration (MEd18, MEH21) – 9 ECTS• Mathematics (MSc14) – 11 ECTS• part of the concentration module (MSc14) – 10.5 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 9 ECTS• Elective for individual studying (2HfB21) – 9 ECTS
PL:	x	
SL:	x	x

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Mathematical Statistics

Ernst August v. Hammerstein, Assistant: Sebastian Stroppel

E

Lecture: Mon, Wed, 14–16 h, SR 404, [Ernst-Zermelo-Str. 1](#)

Tutorial: 2 hours, date to be determined

Content:

The lecture builds on basic knowledge about Probability Theory. The fundamental problem of statistics is to infer from a sample of observations as precise as possible statements about the data-generating process or the underlying distributions of the data. For this purpose, the most important methods from statistical decision theory such as test and estimation methods are introduced in the lecture.

Key words hereto include Bayes estimators and tests, Neyman-Pearson test theory, maximum likelihood estimators, UMVU estimators, exponential families, linear models. Other topics include ordering principles for reducing the complexity of models (sufficiency and invariance). Statistical methods and procedures are used not only in the natural sciences and medicine, but in almost all areas in which data is collected and analyzed. This includes, for example, economics (“econometrics”) and the social sciences (especially psychology). However, in the context of this lecture, we will focus less on applications, but—as the name suggests—more on the mathematical justification of the methods.

Literature:

- C. Czado, T. Schmidt: [Mathematische Statistik](#), Springer, 2011.
- E.L. Lehmann, J.P. Romano: [Testing Statistical Hypotheses \(Fourth Edition\)](#), Springer, 2022.
- E.L. Lehmann, G. Casella: [Theory of Point Estimation, Second Edition](#), Springer, 1998.
- L. Rüschendorf: [Mathematische Statistik](#), Springer Spektrum, 2014.
- M. J. Schervish: [Theory of Statistics](#), Springer, 1995.
- J. Shao: [Mathematical Statistics](#), Springer, 2003.
- H. Witting: [Mathematische Statistik I](#), Teubner, 1985.

Prerequisites:

Probability Theory (in particular measure theory and conditional probabilities/expectations)

Remarks:

Dieser Kurs wird auf Englisch angeboten.

Usability and assessments:

	<ul style="list-style-type: none">• Advanced Lecture in Stochastics (MScData24) – 11 ECTS• Applied Mathematics (MSc14) – 11 ECTS• Compulsory elective module in mathematics (BSc21) – 9 ECTS• Elective in Data (MScData24) – 11 ECTS• Mathematical concentration (MEd18, MEH21) – 9 ECTS• Mathematics (MSc14) – 11 ECTS• part of the concentration module (MSc14) – 10.5 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 9 ECTS• Elective for individual studying (2HfB21) – 9 ECTS
PL:	x	
SL:	x	x

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Stochastic Processes (Probability Theory II)

Peter Pfaffelhuber, Assistant: Samuel Adeosun

E

Lecture: Mon, 10–12 h, HS II, [Albertstr. 23b](#)

Wed, 12–14 h, SR 127, [Ernst-Zermelo-Str. 1](#)

Lecture (4 hours): asynchronous videos

Content:

A stochastic process $(X_t)_{t \in I}$ is nothing more than a family of random variables, where I is some index set modeling time. Simple examples are random walks, Markov chains, Brownian motion and derived processes. The latter play a particularly important role in the modeling of financial mathematics or questions from the sciences. We will first deal with martingales, which describe fair games. After constructing the Poisson process and Brownian motion, we will focus on properties of Brownian motion. Infinitesimal characteristics of a Markov process are described by generators, which allows a connection to the theory of partial differential equations. Finally, a generalization of the law of large numbers is discussed with the ergodic theorem for stationary stochastic processes. Furthermore, insights are given into a few areas of application, such as biomathematics or random graphs.

Literature:

- O. Kallenberg: [Foundations of Modern Probability](#) (Third Edition), Springer, 2021.
- A. Klenke: [Wahrscheinlichkeitstheorie](#) (4. Auflage), Springer, 2020.
- D. Williams: [Probability with Martingales](#), Cambridge University Press, 1991.

Prerequisites:

Probability Theory I

Remarks:

The lecture series started with the lecture *Probability Theory I* in summer 2024, and will continue In the summer semester 2025 with the lecture *Probability Theory III (Stochastic Analysis)*.

Usability and assessments:

	<ul style="list-style-type: none">• Advanced Lecture in Stochastics (MScData24) – 11 ECTS• Applied Mathematics (MSc14) – 11 ECTS• Compulsory elective module in mathematics (BSc21) – 9 ECTS• Elective in Data (MScData24) – 11 ECTS• Mathematical concentration (MEd18, MEH21) – 9 ECTS• Mathematics (MSc14) – 11 ECTS• part of the concentration module (MSc14) – 10.5 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 9 ECTS• Elective for individual studying (2HfB21) – 9 ECTS
PL:	x	
SL:	x	x

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Stochastic Integration and Financial Mathematics (Probability Theory III)

Thorsten Schmidt, Assistant: Moritz Ritter

E

Lecture: Mon, Wed, 12–14 h, SR 404, [Ernst-Zermelo-Str. 1](#)

Tutorial: 2 hours, date to be determined

Content:

This lecture marks the culmination of our series on probability theory, achieving the ultimate goal of this series: the combination of stochastic analysis and financial mathematics—a field that has yielded an amazing wealth of fascinating results since the 1990s. The core is certainly the application of semimartingale theory to financial markets culminating in the fundamental theorem of asset pricing. This results is used everywhere in financial markets for arbitrage-free pricing.

After this we look into modern forms of stochastic analysis covering neural SDEs, signature methods, uncertainty and term structure models. The lecture will conclude with an examination of the latest applications of machine learning in financial markets and the reciprocal influence of stochastic analysis on machine learning.

Literature:

Relevant literature will be announced during the course.

Prerequisites:

Required: Probability Theory II (Stochastic Processes)

Remarks:

Diese Vorlesung wird auf Englisch angeboten

Usability and assessments:

	<ul style="list-style-type: none">• Advanced Lecture in Stochastics (MScData24) – 11 ECTS• Applied Mathematics (MSc14) – 11 ECTS• Compulsory elective module in mathematics (BSc21) – 9 ECTS• Elective in Data (MScData24) – 11 ECTS• Mathematical concentration (MEd18, MEH21) – 9 ECTS• Mathematics (MSc14) – 11 ECTS• part of the concentration module (MSc14) – 10.5 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 9 ECTS• Elective for individual studying (2HfB21) – 9 ECTS
PL:	x	
SL:	x	x

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Semi-Algebraic Geometry

Annette Huber-Klawitter, Amador Martín Pizarro, Assistant: Christoph Brackenhofer

D

Lecture: Tue, Thu, 10–12 h, HS II, [Albertstr. 23b](#)

Tutorial: 2 hours, date to be determined

Content:

Semi-algebraic geometry is about properties of subsets of \mathbf{R}^n , which are given by inequalities of the form

$$f(x_1, \dots, x_n) \geq 0$$

for polynomials $f \in \mathbf{R}[X_1, \dots, X_n]$.

The theory has many different facets. On the one hand, it can be seen as a version of algebraic geometry over \mathbf{R} (or even more generally over so-called real closed fields). On the other hand, the properties of these fields are a central tool for the model-theoretic proof of Tarski-Seidenberg's theorem on quantifier elimination in real closed fields. Geometrically, this is interpreted as a projection theorem.

From this theorem, a proof of Hilbert's 17th problem easily follows, which was solved by Artin in 1926.

Is every real polynomial $P \in \mathbf{R}[x_1, \dots, x_n]$, which takes a non-negative value for every n -tuple in \mathbf{R}^n , a sum of squares of rational functions (i.e., quotients of polynomials)?

In the lecture, we will explore both aspects. Necessary tools from commutative algebra or model theory will be discussed according to the prior knowledge of the audience.

Literature:

- A. Prestel: Lecture Notes [Reelle Algebra](#).
- L. van den Dries: *Tame topology and o-minimal structures*, London Mathematical Society Lecture Note Series, Cambridge University Press, 1998.
- Jacek Bochnak, Michel Coste & Marie-Françoise Roy: *Real Algebra*, Ergebnisse der Mathematik und ihrer Grenzgebiete 36, Springer Verlag, 1998.

Prerequisites:

Required: Algebra and Number Theory

Recommended: Knowledge in commutative algebra and algebraic geometry (cf. *Kommutative Algebra und Einführung in die algebraische Geometrie*), model theory

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none"> • Compulsory elective module in mathematics (BSc21) – 9 ECTS • Mathematical concentration (MEd18, MEH21) – 9 ECTS • Mathematics (MSc14) – 11 ECTS • Pure Mathematics (MSc14) – 11 ECTS • part of the concentration module (MSc14) – 10.5 ECTS 	<ul style="list-style-type: none"> • Elective (MSc14) – 9 ECTS • Elective (MScData24) – 9 ECTS • Elective for individual studying (2HfB21) – 9 ECTS
PL:	X	
SL:	X	X

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Set Theory – Independence Proofs

Maxwell Levine, Assistant: Hannes Jakob

E

Lecture: Tue, Thu, 12–14 h, SR 404, [Ernst-Zermelo-Str. 1](#)

Tutorial: 2 hours, date to be determined

Content:

How does one prove that something cannot be proved? More precisely, how does one prove that a particular statement does not follow from a particular collection of axioms?

These questions are often asked with respect to the axioms most commonly used by mathematicians: the axioms of Zermelo-Fraenkel set theory, or ZFC for short. In this course, we will develop the conceptual tools needed to understand independence proofs with respect to ZFC. On the way we will develop the theory of ordinal and cardinal numbers, the basics of inner model theory, and the method of forcing. In particular, we will show that Cantor's continuum hypothesis, the statement that $2^{\aleph_0} = \aleph_1$, is independent of ZFC.

Literature:

- Thomas Jech: *Set Theory*. The Third Millenium Edition, Springer, 2001.
- Kenneth Kunen: *Set Theory: An Introduction to Independence Proofs*. North-Holland Pub. Co, 1980.

Prerequisites:

Mathematical Logic

Remarks:

Dieser Kurs wird auf Englisch angeboten.

Usability and assessments:

	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 9 ECTS• Mathematical concentration (MEd18, MEH21) – 9 ECTS• Mathematics (MSc14) – 11 ECTS• Pure Mathematics (MSc14) – 11 ECTS• part of the concentration module (MSc14) – 10.5 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 9 ECTS• Elective (MScData24) – 9 ECTS• Elective for individual studying (2HfB21) – 9 ECTS
PL:	X	
SL:	X	X

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Theory and Numerics for Partial Differential Equations – Nonlinear Problems

Sören Bartels, Patrick Dondl

E

Lecture (four hours)

Tutorial: 2 hours, date to be determined

Content:

The lecture addresses the development and analysis of numerical methods for the approximation of certain nonlinear partial differential equations. The considered model problems include harmonic maps into spheres, total-variation regularized minimization problems, and nonlinear bending models. For each of the problems, a suitable finite element discretization is devised, its convergence is analyzed and iterative solution procedures are developed. The lecture is complemented by theoretical and practical lab tutorials in which the results are deepened and experimentally tested.

Literature:

- S. Bartels: Numerical methods for nonlinear partial differential equations, Springer, 2015.
- M. Dobrowolski: Angewandte Funktionalanalysis, Springer, 2010.
- L.C. Evans: Partial Differential Equations, 2nd Edition, 2010.

Prerequisites:

Introduction to Theory and Numerics for PDEs or Introduction to PDEs

Remarks:

This lecture is offered as a reading course.

Usability and assessments:

	<ul style="list-style-type: none">• Advanced Lecture in Numerics (MScData24) – 11 ECTS• Applied Mathematics (MSc14) – 11 ECTS• Compulsory elective module in mathematics (BSc21) – 9 ECTS• Elective in Data (MScData24) – 11 ECTS• Mathematical concentration (MEd18, MEH21) – 9 ECTS• Mathematics (MSc14) – 11 ECTS• part of the concentration module (MSc14) – 10.5 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 9 ECTS• Elective for individual studying (2HfB21) – 9 ECTS
PL:	x	
SL:	x	x

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Reading courses

Alle Dozent:inn:en der Mathematik

D/E

Content:

In a reading course, the material of a four-hour lecture is studied in supervised self-study. In rare cases, this may take place as part of a course; however, reading courses are not usually listed in the course catalog. If you are interested, please contact a professor or a private lecturer before the start of the course; typically, this will be the supervisor of your Master's thesis, as the reading course ideally serves as preparation for the Master's thesis (both in the M.Sc. and the M.Ed. programs).

The content of the reading course, the specific details, and the coursework requirements will be determined by the supervisor at the beginning of the lecture period. The workload should be equivalent to that of a four-hour lecture with exercises.

Usability and assessments:

		<ul style="list-style-type: none">• Elective (MSc14) – 9 ECTS• Mathematics (MSc14) – 11 ECTS• Reading Course (MEd18, MEH21) – 9 ECTS• part of the concentration module (MSc14) – 10.5 ECTS
PL:		✗
SL:	✗	✗

The composition of the concentration module must be agreed with the examiner.

1c. Advanced 2-hour Lectures

Functions of Bounded Variation and Sets of Finite Perimeter

Xuwen Zhang

E

Lecture: Mon, 14–16 h, SR 127, [Ernst-Zermelo-Str. 1](#)

Tutorial: 2 hours, date to be determined

Content:

We will study functions of bounded variation, which are functions whose weak first partial derivatives are Radon measures. This is essentially the weakest definition of a function to be differentiable in the measure-theoretic sense. After discussing the basic properties of them, we move on to the study of sets of finite perimeter, which are Lebesgue measurable sets in the Euclidean space whose indicator functions are BV functions. Sets of finite perimeter are fundamental in the modern Calculus of Variations as they generalize in a natural measure-theoretic way the notion of sets with regular boundaries and possess nice compactness, thus appearing in many Geometric Variational problems. If time permits, we will discuss the (capillary) sessile drop problem as one important application.

Literature:

• Evans, Lawrence C. and Gariepy, Ronald F. Measure theory and fine properties of functions. CRC Press, Boca Raton, FL, 2015. • Maggi, Francesco. Sets of finite perimeter and geometric variational problems: an introduction to Geometric Measure Theory. No. 135. Cambridge University Press, 2012.

Prerequisites:

Basic knowledge in measure theory and analysis is required.

Usability and assessments:

	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• part of the concentration module (MSc14) – 5.25 ECTS• part of the module "Mathematics" (MSc14) – 5.5 ECTS• part of the module "Pure Mathematics" (MSc14) – 5.5 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 6 ECTS• Elective (MScData24) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS
PL:	X	
SL:	X	X

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Futures and Options

Eva Lütkebohmert-Holtz, Assistant: Hongyi Shen

E

Lecture: Mon, 10–12 h, HS 1098, [KG I](#)

Tutorial: Thu, 10–12 h, HS 1098, [KG I](#)

Content:

This course covers an introduction to financial markets and products. Besides futures and standard put and call options of European and American type we also discuss interest-rate sensitive instruments such as swaps.

For the valuation of financial derivatives we first introduce financial models in discrete time as the Cox–Ross–Rubinstein model and explain basic principles of risk-neutral valuation. Finally, we will discuss the famous Black–Scholes model which represents a continuous time model for option pricing.

Literature:

- D. M. Chance, R. Brooks: *An Introduction to Derivatives and Risk Management* (10th edition), Cengage, 2016.
- J. C. Hull: *Options, Futures, and other Derivatives* (11th global edition), Pearson, 2021.
- S. E. Shreve: *Stochastic Calculus for Finance I: The Binomial Asset Pricing Model*, Springer, 2004.
- R. A. Strong: *Derivatives. An Introduction* (Second edition), South-Western, 2004.

Prerequisites:

Elementary Probability Theory I

Remarks:

The course is offered for the first year in the Finance profile of the M.Sc. Economics programme as well as for students of M.Sc. and B.Sc. Mathematics, M.Sc. Mathematics in Data and Technology and M.Sc. Volkswirtschaftslehre. In the M.Sc. Mathematics, it can also count as elective in economics for the specialization in financial mathematics. For students who are currently in the B.Sc. Mathematics programme, but plan to continue with this special profile, it is therefore recommended to credit this course for the latter profile and not for B.Sc. Mathematics.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 6 ECTS• Elective (MSc14) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Elective in Data (MScData24) – 6 ECTS• part of the concentration module (MSc14) – 5.25 ECTS• part of the module ”Applied Mathematics” (MSc14) – 5.5 ECTS• part of the module ”Mathematics” (MSc14) – 5.5 ECTS
PL:		✕
SL:	✕	

Lie Groups and Symmetric Spaces

Maximilian Stegemeyer

D

Lecture: Thu, 14–16 h, SR 404, [Ernst-Zermelo-Str. 1](#)

Tutorial: 2 hours, date to be determined

Content:

Lie groups and operations of Lie groups play a central role in geometry and topology. They can be used to describe continuous symmetries, one of the most important concepts of mathematics and physics. Exploiting symmetries, e.g. when describing homogeneous spaces, makes it easier to solve many specific problems and often provides a deeper insight into the structures examined. In addition, the geometry and topology of Lie groups and homogeneous spaces is of great interest.

In this lecture, we start with introducing the basic theory of Lie groups and Lie algebras, especially with insights into the structure theory of Lie algebras. In the second part we will look at homogeneous spaces with a special focus on Riemannian symmetric spaces. The latter form an important class of examples of Riemannian manifolds. In addition to the Lie-theoretical aspects, a special focus will always be on the homogeneous Riemannian metrics of the respective spaces.

Literature:

- S. Helgason. *Differential geometry and symmetric spaces*. American Mathematical Soc., 2001.
- J.M. Lee: *Smooth manifolds*. Springer New York, 2012.
- B. O'Neill: *Semi-Riemannian geometry with applications to relativity*. Academic press, 1983.
- W. Ziller: *Lie Groups. Representation Theory and Symmetric Spaces*. Lecture Notes, 2010.

Prerequisites:

Differential geometry I

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• part of the concentration module (MSc14) – 5.25 ECTS• part of the module "Mathematics" (MSc14) – 5.5 ECTS• part of the module "Pure Mathematics" (MSc14) – 5.5 ECTS	<ul style="list-style-type: none">• Elective (MSc14) – 6 ECTS• Elective (MScData24) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS
PL:	X	
SL:	X	X

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Markov Chains

David Criens, Assistant: Dario Kieffer

E

Lecture: Thu, 12–14 h, SR 226, [Hermann-Herder-Str. 10](#)

Tutorial: 2 hours, date to be determined

Content:

The class of Markov chains is an important class of (discrete-time) stochastic processes that are used frequently to model for example the spread of infections, queuing systems or switches of economic scenarios. Their main characteristic is the Markov property, which roughly means that the future depends on the past only through the current state. In this lecture we provide the mathematical foundation of the theory of Markov chains. In particular, we learn about path properties, such as recurrence and transience, state classifications and discuss convergence to the equilibrium. We also study extensions to continuous time. On the way we discuss applications to biology, queuing systems and resource management. If the time allows, we also take a look at Markov chains with random transition probabilities, so-called random walks in random environment, which is a prominent model in the field of random media.

Literature:

J. R. Norris: *Markov Chains*, Cambridge University Press, 1997

Prerequisites:

Required: Elementary Probability Theory I

Recommended: Analysis III, Probability Theory I

Remarks:

Dieser Kurs wird auf englisch angeboten.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (MSc14) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Elective in Data (MScData24) – 6 ECTS• part of the concentration module (MSc14) – 5.25 ECTS• part of the module "Applied Mathematics" (MSc14) – 5.5 ECTS• part of the module "Mathematics" (MSc14) – 5.5 ECTS
PL:		✗
SL:	✗	✗

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Measure Theory

Peter Pfaffelhuber, Assistant: Samuel Adeosun

E

Tutorial: 2 hours: Wed, 10–12 h, HS II, [Albertstr. 23b](#)

Content:

Measure Theory is the foundation of advanced probability theory. In this course, we build on knowledge in analysis and provide all necessary results for later classes in statistics, probabilistic machine learning and stochastic processes. It contains set systems, constructions of measures using outer measures, the integral, and product measures.

Literature:

- H. Bauer. *Measure and Integration Theory*. deGruyter, 2001.
- V. Bogachev. *Measure Theory*. Springer, 2007.
- O. Kallenberg. *Foundations of Modern Probability Theory*. Springer, 2021.

Prerequisites:

Basic courses in analysis, and an understanding of mathematical proofs.

Remarks:

This course is based on self-study of the material, but comes with graded exercises.

Usability and assessments:

	• Elective in Data (MScData24) – 6 ECTS
PL:	✗
SL:	✗

Numerical Approximation of Stochastic Differential Equations

Diyora Salimova, Assistant: Ilkhom Mukhammadiev

E

Lecture: Tue, Fri, 12–14 h, SR 226, [Hermann-Herder-Str. 10](#)

Tutorial: 2 hours, date to be determined

Computer exercise: 2 hours, date to be determined

Content:

The aim of this course is to enable the students to carry out simulations and their mathematical analysis for stochastic models originating from applications such as mathematical finance and physics. For this, the course teaches a decent knowledge on stochastic differential equations (SDEs) and their solutions. Furthermore, different numerical methods for SDEs, their underlying ideas, convergence properties, and implementation issues are studied.

Literature:

- P. E. Kloeden and E. Platen: *Numerical Solution of Stochastic Differential Equations*. Springer-Verlag, Berlin, 1992.
- Bernt Oksendal: *Stochastic Differential Equations*, Springer, 2010.

Prerequisites:

Probability and measure theory, basic numerical analysis and basics of MATLAB programming.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (MSc14) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Elective in Data (MScData24) – 6 ECTS• part of the concentration module (MSc14) – 5.25 ECTS• part of the module "Applied Mathematics" (MSc14) – 5.5 ECTS• part of the module "Mathematics" (MSc14) – 5.5 ECTS
PL:		✗
SL:	✗	✗

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

Numerical Optimal Control

Moritz Diehl, Assistant: Florian Messerer

E

Tutorial / flipped classroom: Tue, 14–16 h, HS II, [Albertstr. 23b](#)

Content:

The aim of the course is to give an introduction to numerical methods for the solution of optimal control problems in science and engineering. The focus is on both discrete time and continuous time optimal control in continuous state spaces. It is intended for a mixed audience of students from mathematics, engineering and computer science.

The course covers the following topics:

- Introduction to Dynamic Systems and Optimization
- Rehearsal of Newton-type methods and Numerical Optimization
- Algorithmic Differentiation
- Discrete Time Optimal Control
- Dynamic Programming
- Continuous Time Optimal Control
- Numerical Simulation Methods
- Hamilton–Jacobi–Bellmann Equation
- Pontryagin and the Indirect Approach
- Direct Optimal Control
- Real-Time Optimization for Model Predictive Control

The lecture is accompanied by intensive weekly computer exercises offered both in MATLAB and Python (6 ECTS) and an optional project (3 ECTS). The project consists in the formulation and implementation of a self-chosen optimal control problem and numerical solution method, resulting in documented computer code, a project report, and a public presentation.

Literature:

- M. Diehl, S. Gros: *Numerical Optimal Control*, lecture notes.
- J.B. Rawlings, D.Q. Mayne, M. Diehl: *Model Predictive Control*, 2nd Edition, Nobhill Publishing, 2017.
- J. Betts: *Practical Methods for Optimal Control and Estimation Using Nonlinear Programming*, SIAM, 2010.

Prerequisites:

Required: Analysis I and II, Linear Algebra I and II

Recommended: Numerics I, Ordinary Differential Equations, Numerical Optimization

Remarks:

Together with the optional programming project, the 6 ECTS lecture counts as a 9 ECTS course.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (MSc14) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Elective in Data (MScData24) – 6 ECTS• part of the concentration module (MSc14) – 5.25 ECTS• part of the module "Applied Mathematics" (MSc14) – 5.5 ECTS• part of the module "Mathematics" (MSc14) – 5.5 ECTS
PL:		✗
SL:	✗	✗

Please note the required prior knowledge! The composition of the concentration module must be agreed with the examiner.

2a. Mathematics Education

Introduction to Mathematics Education

Katharina Böcherer-Linder

D

Mon 10–12 h, SR 226, [Hermann-Herder-Str. 10](#), Fri, 8–10 h, SR 127, [Ernst-Zermelo-Str. 1](#)

Fri, 14–16 h, SR 127, [Ernst-Zermelo-Str. 1](#)

Content:

Mathematics didactic principles and their learning theory foundations and possibilities of teaching implementation (also e.g. with the help of digital media).

Theoretical concepts on central mathematical thinking activities such as concept formation, modeling, problem solving and reasoning.

Mathematics didactic constructs: Barriers to understanding, pre-concepts, basic ideas, specific difficulties with selected mathematical content.

Concepts for dealing with heterogeneity, taking into account subject-specific characteristics particularities (e.g. dyscalculia or mathematical giftedness).

Levels of conceptual rigour and formalization as well as their age-appropriate implementation.

Prerequisites:

Required: Analysis I, Linear Algebra I

Remarks:

The course is compulsory in the teaching degree option of the two-main-subject Bachelor's degree program. It is made up of lecture components and parts with exercise and seminar character. The three forms of teaching cannot be not be completely separated from each other. Attendance at the “Didactic Seminar” (approximately fortnightly, tuesday evenings, 19:30) is expected!

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• (Introduction to) Mathematics Education (2HB21, MEH21, MEB21, MEdu24) – 5 ECTS
SL:	x

Mathematics Education – Functions and Analysis

Katharina Böcherer-Linder

D

Seminar: Thu, 9–12 h, SR 404, [Ernst-Zermelo-Str. 1](#)

Content:

Exemplary implementations of the theoretical concepts of central mathematical thought processes such as concept formation, modeling, problem solving and reasoning for the content areas of functions and analysis.

Barriers to understanding, pre-concepts, basic ideas, specific difficulties for the content areas of functions and analysis. Fundamental possibilities and limitations of media, in particular of computer-aided mathematical tools mathematical tools and their application for the content areas of functions and analysis. Analysis of individual mathematical learning processes and errors as well as development individual support measures for the content areas of functions and analysis.

Literature:

- R. Dankwerts, D. Vogel: *Analysis verständlich unterrichten*. Heidelberg: Spektrum, 2006.
- G. Greefrath, R. Oldenburg, H.-S. Siller, V. Ulm, H.-G. Weigand: *Didaktik der Analysis. Aspekte und Grundvorstellungen zentraler Begriffe*. Berlin, Heidelberg: Springer 2016.

Prerequisites:

Required: Introduction to the didactics of mathematics, Knowledge about analysis and numerics

Remarks:

The two parts can be completed in different semesters, but have a joint final exam, which is offered every semester and written after completing both parts.

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Mathematics Education for Specific Areas of Mathematics (MEd18, MEH21, MEB21) – 3 ECTS
PL:	✗
SL:	✗

Mathematics Education – Probability Theory and Algebra

Anika Dreher

D

Seminar: Fri, 9–12 h, SR 226, [Hermann-Herder-Str. 10](#)

Content:

Exemplary implementations of the theoretical concepts of central mathematical thought processes such as concept formation, modeling, problem solving and reasoning for the content areas of stochastics and algebra.

Barriers to understanding, pre-concepts, basic ideas, specific difficulties for the content areas of stochastics and algebra. Basic possibilities and limitations of media, especially computer-based mathematical tools and their mathematical tools and their application for the content areas of stochastics and algebra. and algebra.

Analysis of individual mathematical learning processes and errors as well as development individual support measures for the content areas of stochastics and algebra.

Literature:

- G. Malle: *Didaktische Probleme der elementaren Algebra*. Braunschweig, Wiesbaden: Vieweg 1993.
- A. Eichler, M. Vogel: *Leitidee Daten und Zufall. Von konkreten Beispielen zur Didaktik der Stochastik*. Wiesbaden: Vieweg 2009.

Prerequisites:

Required: Introduction to the didactics of mathematics, knowledge from stochastics and algebra.

Remarks:

The two parts can be completed in different semesters, but have a joint final exam, which is offered every semester and written after completing both parts.

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Mathematics Education for Specific Areas of Mathematics (MEd18, MEH21, MEB21) – 3 ECTS
PL:	✗
SL:	✗

Mathematics education seminar: Media Use in Teaching Mathematics

Jürgen Kury

D

Seminar: Wed, 15–18 h, SR 127, [Ernst-Zermelo-Str. 1](#)

Content:

The use of teaching media in mathematics lessons wins both at the level of lesson planning and lesson realization in importance. Against the background of constructivist learning theories shows that the reflective use of computer programs, among other things mathematical concept formation in the long term. For example experimenting with computer programs allows mathematical structures to be discovered, without this being overshadowed by individual routine operations (such as term transformation) would be covered up. This has far-reaching consequences for mathematics lessons. For this reason, this seminar aims to provide students the necessary decision-making and action skills to prepare future mathematics teachers for their professional activities. Starting from initial considerations about lesson planning, computers and tablets with regard to their respective didactic potential and tested with learners during a classroom visit. The exemplary systems presented are:

- dynamic geometry Software: Geogebra
- Spreadsheets: Excel
- Apps for Smartphones and tablets

The students should develop teaching sequences, which will then be tested and reflected on with pupils (where this will be possible).

Prerequisites:

Recommended: Basic Courses in mathematics

This course will only be offered in German.

Usability and assessments:

Mathematics education seminars at Freiburg University of Education

Dozent:inn:en der PH Freiburg

D

Content:

Für das Modul Fachdidaktische Entwicklung“ können auch geeignete Veranstaltungen an der PH Freiburg absolviert werden, sofern dort Studienplätze zur Verfügung stehen. Ob Veranstaltungen geeignet sind, sprechen Sie bitte vorab mit Frau Böcherer-Linder ab; ob Studienplätze zur Verfügung stehen, müssen Sie bei Interessen an einer Veranstaltung von den Dozent:inn:en erfragen.

Prerequisites:

Für das Modul Fachdidaktische Entwicklung“ können auch geeignete Veranstaltungen an der PH Freiburg absolviert werden, sofern dort Studienplätze zur Verfügung stehen. Ob Veranstaltungen geeignet sind, sprechen Sie bitte vorab mit Frau Böcherer-Linder ab; ob Studienplätze zur Verfügung stehen, müssen Sie bei Interessen an einer Veranstaltung von den Dozent:inn:en erfragen.

Remarks:

For the module "Fachdidaktische Entwicklung", suitable suitable courses can also be completed at the PH Freiburg if places are available there. To find out whether courses are suitable are suitable, please discuss in advance with Ms. Böcherer-Linder in advance; you must check whether places are available if you are interested in a course from the lecturers if you are interested in a course.

Most suitable courses will be offered in German.

Usability and assessments:

Module "Research in Mathematics Education":

Dozent:innen:en der PH Freiburg

Content:

The three related courses of the module prepare students for an empirical Master thesis in mathematics didactics. The course is jointly designed by all professors at the PH with mathematics didactics research projects at secondary levels 1 and 2 and is carried out by one of these researchers. Afterwards, students have the opportunity to start Master thesis with one of these supervisors - usually integrated into larger ongoing research projects. The main objectives of the module are the ability to receive mathematics didactic research in order to didactic research to clarify questions of practical relevance and to plan an empirical mathematics didactics Master thesis. It will be held as a mixture of seminar, development of research topics in groups and active work with research data. Recommended literature will be depending on the research topics offered within the respective courses. The parts can also be attended in different semesters, for example part 1 in the second Master semester and part 2 in the compact phase of the third Master semester after the practical semester.

Remarks:

Three-part module for M.Ed. students who would like to write a didactic Master thesis in mathematics. Participation only after personal registration by the end of the lecture period of the previous semester in the Department of Didactics. Admission capacity is limited.

Pre-registration: If you would like to take part in this module, please register by 30.09.2024 by e-mail to didaktik@math.uni-freiburg.de and to [Ralf Erens](#). This course will only be offered in German.

Usability and assessments:

Part 1: Development Research in Selected Focus Areas of Mathematics Education

Frank Reinhold

D

Seminar: Mon, 14–16 h, Raum (PH) noch nicht bekannt, [PH Freiburg](#)

Content:

This first course of the module provides an introduction to strategies of empirical didactic research (research questions, research status, research designs). Students deepen their skills in scientific research and the evaluation of subject-specific didactic research.

Remarks:

This course will only be offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Research in Mathematics Education (MEd18, MEH21, MEB21) – 6 ECTS
SL:	x

Part 2: Research Methods in Mathematics Education

Frank Reinhold

D

Seminar: Mon, 16–19 h, Raum (PH) noch nicht bekannt, [PH Freiburg](#)

Content:

In the second course of the module (in the last third of the semester) students are introduced to central qualitative and quantitative research methods through concrete work with existing data (interviews, student products, experimental data), students are introduced to central qualitative and quantitative research methods.

Usability and assessments:

	<ul style="list-style-type: none">• Research in Mathematics Education (MEd18, MEH21, MEB21) – 6 ECTS
SL:	x

Part 3: Developing and Optimising a Research Project in Mathematics Education

Dozent:inn:en der PH Freiburg

D

Content:

Accompanying seminar for the Master thesis

Remarks:

This seminar will only be offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Research in Mathematics Education (MEd18, MEH21, MEB21) – 6 ECTS
SL:	x

2b. Tutorial Module

Learning by Teaching

Susanne Knies

D

Content:

What characterizes a good tutorial? This question will be discussed in the first workshop and tips and suggestions will be given. Experiences will be shared in the second workshop.

Remarks:

Prerequisite for participation is a tutoring position for a lecture of the Institute of Mathematics in the current semester (at least one two-hour or two one-hour tutorial groups over the whole semester).

Can be used twice in the M.Sc. program in Mathematics.

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Elective (BSc21) – 3 ECTS• Elective (MSc14) – 3 ECTS• Elective (MScData24) – 3 ECTS• Elective for individual studying (2HfB21) – 3 ECTS <p>①</p>
SL:	x

①
Prerequisite for participation is a tutor job in the current semester for a lecture of the Mathematical Institute (at least one two-hour or two one-hour exercise groups over the entire semester).

2c. Computer Exercises

Computer exercises for Introduction to Theory and Numerics of Partial Differential Equations

Sören Bartels, Assistant: Vera Jackisch

E

Computer exercise: 2 hours, date to be determined

Content:

The computer tutorial accompanies the lecture with programming exercises.

Prerequisites:

See the lecture – additionally: programming knowledge.

Remarks:

Dieser Kurs wird auf Englisch angeboten.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (BSc21) – 3 ECTS• Elective (MSc14) – 3 ECTS• Elective (MScData24) – 3 ECTS• Elective for individual studying (2HfB21) – 3 ECTS
SL:	x

Computer exercises in Numerics

Sören Bartels, Assistant: Tatjana Schreiber

D

Content:

In the computer tutorial accompanying the Numerics (first term) lecture the algorithms developed and analyzed in the lecture are put into practice and tested experimentally. The implementation is carried out in the programming languages Matlab, C++ and Python. Elementary programming knowledge is assumed.

Prerequisites:

See the lecture *Numerics I* (which should be attended in parallel or should already have been completed). Additionally: Elementary programming knowledge.

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Computer Exercise (2HfB21, MEH21, MEB21) – 3 ECTS• Elective for individual studying (2HfB21) – 3 ECTS• Numerics (BSc21) – 3 ECTS
SL:	✕

①

3a. Undergraduate Seminars

Ordinary Differential Equations and Applications

Susanne Knies, Ludwig Striet

D

Seminar: Thu, 12–14 h, SR 125, [Ernst-Zermelo-Str. 1](#)

Preliminary Meeting 15.07., 13 h, SR 403, [Ernst-Zermelo-Str. 1](#)

Content:

Numerous dynamic processes in the natural sciences can be modeled by ordinary differential equations. In this proseminar we will deal with explicit solution methods for differential equations as well as the application situations (reaction kinetics, predator-prey models, mathematical pendulum, different growth processes, . . .) which can be described by them.

Literature:

Lecture topics and literature can be found on the website!

Prerequisites:

Analysis I and II, Lineare Algebra I and II

Remarks:

Note that this course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Undergraduate Seminar (2HfB21, BSc21, MEH21, MEB21) – 3 ECTS
PL:	x
SL:	x

A Ramble through Mathematics

Angelika Rohde, Assistant: Johannes Brutsche

D

Seminar: Wed, 12–14 h, SR 125, [Ernst-Zermelo-Str. 1](#)

Preregistration

Preliminary Meeting 16.07., 10: 15 h, Raum 232, [Ernst-Zermelo-Str. 1](#)

Content:

Paul Erdős liked to talk about the *BOOK* in which God keeps the *perfect* proofs of mathematical theorems, according to the famous quote by G. H. Hardy that "there is no permanent place for ugly mathematics" ([1], Preface). In an attempt at a best approximation to this *BOOK*, Aigner and Ziegler have published a large number of sentences with elegant, sophisticated, and sometimes surprising evidence. In this proseminar, a selection of these results will be presented. The spectrum of topics covers all different areas of mathematics, from number theory, geometry, analysis, and combinatorics to graph theory and includes well-known results, such as Littlewood and Offord's lemma, the Dinitz problem, Hilbert's third problem (of his 23 problems presented at the International Congress of Mathematicians in Paris in 1900), the Borsuk conjecture, and many more.

Literature:

[1] Martin Aigner, Günter M. Ziegler: *Das BUCH der Beweise* (5. Auflage), Springer, 2018.

Prerequisites:

Linear Algebra I and II, Analysis I and II

Remarks:

Note that this course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Undergraduate Seminar (2HfB21, BSc21, MEH21, MEB21) – 3 ECTS
PL:	x
SL:	x

Undergraduate seminar in Algebra

Wolfgang Soergel, Assistant: Damian Sercombe
Seminar: Tue, 14–16 h, SR 127, [Ernst-Zermelo-Str. 1](#)
Preregistration

D

Content:

In this proseminar we will discuss topics that are found in various textbooks and scripts for basic lectures in linear algebra but which are not part of the standard material. The lectures build on each other only slightly.

Prerequisites:

Linear Algebra I and II, Analysis I and II.

Remarks:

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Undergraduate Seminar (2HfB21, BSc21, MEH21, MEB21) – 3 ECTS
PL:	✗
SL:	✗

3b. Seminars

Knot Theory

Ernst August v. Hammerstein

D

Seminar

Preregistration

Preliminary Meeting 19.07., 16 h, Raum 232, [Ernst-Zermelo-Str. 1](#)

Content:

A knot can be mathematically defined relatively simply as a closed curve in the three-dimensional space \mathbb{R}^3 . From everyday life, one is certainly already familiar with different types of knots, e.g. surgeon's knot, sailor's knots, and many more. The aim of mathematical knot theory is to find characteristic quantities for the description and classification of knots and thus possibly also to be able to decide whether two knots are equivalent, i.e., if they can be transformed into one another through certain operations. Ropes, cords or wires can be used to illustrate knots as well as interlacings. Prospective teachers can use these not only in this seminar, but perhaps also later in the classroom to display different results in a very practical way.

Literature:

- C.C. Adams: *The Knot Book: An elementary introduction to the mathematical theory of knots*, Revised reprint, AMS, 2004.
A pdf file of a preliminary version can be found under https://www.math.cuhk.edu.hk/course_builder/1920/math4900e/Adams--The%20Knot%20Book.pdf.
- G. Burde, H. Zieschang: *Knots* (Second Revised and Extended Edition), de Gruyter, 2003.
- W.B.R. Lickorish: *An Introduction to Knot Theory*, Springer, 1997.
- C. Livingston: *Knot Theory*. Mathematical Association of America, 1993.

Prerequisites:

Required: Basic Mathematics courses.

Possibly a little knowledge in topology in addition.

Remarks:

Remaining places can be allocated as proseminar places.

This course is only offered in German.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective for individual studying (2HfB21) – 3 ECTS• Undergraduate Seminar (2HfB21, BSc21, MEH21, MEB21) – 3 ECTS	
PL:		✗
SL:	✗	✗

Machine Learning and Stochastic Analysis

Thorsten Schmidt, Assistant: Moritz Ritter

D/E

Seminar: Fri, 10–12 h, SR 125, [Ernst-Zermelo-Str. 1](#)

Preregistration

Preliminary Meeting 18.10.

Content:

This seminar will focus on theoretical machine learning results, including modern universal approximation theorems, approximation of filtering methods through transformers, application of machine learning methods in financial markets and possibly other related topics. Moreover, we will cover topics in stochastic analysis, like fractional Ito calculus, uncertainty, filtering and optimal transport. You are also invited to suggest related topics.

Prerequisites:

Required: Basic Probability and either Machine Learning or Probability Theory II (Stochastic Processes).

Remarks:

If students are interested and have the required theoretic background, seminars can also be used as a proseminar.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (MSc14) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Elective in Data (MScData24) – 6 ECTS• Mathematical Seminar (MSc14, BSc21) – 6 ECTS• Mathematical Seminar (MScData24) – 6 ECTS
PL:		✗
SL:	✗	✗

Machine-Learning Methods in the Approximation of PDEs

Sören Bartels, Assistant: Tatjana Schreiber

D/E

Seminar

Preregistration

Preliminary Meeting 08.07., 12: 30 h, Office 209,

Content:

Machine-learning methods have recently been used to approximate solutions of partial differential equations. While in some cases they lead to advantages over classical approaches, their general superiority is widely open. In the seminar we will review the main concepts and recent developments.

Literature:

- B. Bohn, J. Garcke, M. Griebel: *Algorithmic Mathematics in Machine Learning*, SIAM, 2024.
- P. C. Petersen: *Neural Network Theory*, Lecture Notes, 2022.

Prerequisites:

Introduction to Theory and Numerics for PDEs

Remarks:

If students are interested and have the required theoretic background, seminars can also be used as a proseminar.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (MSc14) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Elective in Data (MScData24) – 6 ECTS• Mathematical Seminar (MSc14, BSc21) – 6 ECTS• Mathematical Seminar (MScData24) – 6 ECTS
PL:		✗
SL:	✗	✗

Medical Data Science

Harald Binder

D/E

Seminar: Wed, 10–11: 30 h, HS Medizinische Biometrie, 1. OG, [Stefan-Meier-Str. 26](#)

Preregistration

Preliminary Meeting 17.07., HS Medizinische Biometrie, 1. OG, [Stefan-Meier-Str. 26](#)

Content:

To answer complex biomedical questions from large amounts of data, a wide range of analysis tools is often necessary, e.g. deep learning or general machine learning techniques, which is often summarized under the term “Medical Data Science”. Statistical approaches play an important rôle as the basis for this. A selection of approaches is to be presented in the seminar lectures that are based on recent original work. The exact thematic orientation is still to be determined.

Literature:

Information on introductory literature is given in the preliminary meeting.

Prerequisites:

Good knowledge of probability theory and mathematical statistics.

Remarks:

The seminar can serve as basis for a bachelor’s or master’s thesis.

The seminar can also be used as a *Proseminar*, but note the previous knowlegde that is demanded.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (MSc14) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Elective in Data (MScData24) – 6 ECTS• Mathematical Seminar (MSc14, BSc21) – 6 ECTS• Mathematical Seminar (MScData24) – 6 ECTS
PL:		✗
SL:	✗	✗

Minimal Surfaces

Guofang Wang, Assistant: Xuwen Zhang

D/E

Seminar: Wed, 16–18 h, SR 125, [Ernst-Zermelo-Str. 1](#)

Preliminary Meeting 17.07., 16 h

Content:

Minimal surfaces are surfaces in space with a “minimal” area and can be described using holomorphic functions. They occur, for example in the investigation of soap skins and the construction of stable objects (e.g. in architecture). In the investigation of minimal surfaces elegant methods from various mathematical fields such as function theory, calculus of variations, differential geometry and partial differential equations. are applied.

Literature:

- R. Osserman: *A survey of minimal surfaces*, Van Nostrand 1969.
- J.-H. Eschenburg, J. Jost: *Differentialgeometrie und Minimalflächen*, Springer 2007.
- E. Kuwert: *Einführung in die Theorie der Minimalflächen*, Skript 1998.
- W. H. Meeks III, J. Pérez: *A survey on classical minimal surface theory*.
- T. Colding, W. P. Minicozzi: *Minimal Surfaces*, New York University 1999.

Prerequisites:

Required: Analysis III or knowledge about multidimensional integration and complex analysis.

Recommended: Elementary knowledge about differential geometry.

Remarks:

If students are interested and have the required theoretic background, seminars can also be used as a proseminar.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (MSc14) – 6 ECTS• Elective (MScData24) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Mathematical Seminar (MSc14, BSc21) – 6 ECTS
PL:		✗
SL:	✗	✗

Seminar on Algebraic Topology

Sebastian Goette, Assistant: Mikhael Tëmkin

D/E

Seminar: Tue, 14–16 h, SR 125, [Ernst-Zermelo-Str. 1](#)

Preliminary Meeting 16.07., SR 125, [Ernst-Zermelo-Str. 1](#)

Content:

We will discuss advanced topics in algebraic topology. Depending on the interest of the participants we could work on one of the following topics—if you have other topic suggestions, please contact the lecturer.

- The Steenrod algebra. An additional structure on the cohomology modulo p allows finer statements on the existence of continuous mappings, such as the existence of linearly independent vector fields on spheres. The Wu formulas provide a connection to characteristic classes of manifolds.
- Structured spectra. In order to represent multiplicative (co-)homology functors by spectra, one needs a closed monoidal category of spectra, for example a category of spectra, for example symmetric or orthogonal spectra. In this context we also get to know model structures better.
- K -theory and index theory. Elliptic differential operators on compact manifolds are Fredholm operators. Their index can be defined by the theorem of Atiyah–Singer topologically. We prove this theorem using (mainly) topological methods and give some geometric applications.

Prerequisites:

Algebraic Topology I and II

Remarks:

Participants take on one or, if interested, several presentations. For the rest of the time, we continue the event as a reading course or lecture.

If students are interested and have the required theoretic background, seminars can also be used as a proseminar.

This course can be offered in English.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (MSc14) – 6 ECTS• Elective (MScData24) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Mathematical Seminar (MSc14, BSc21) – 6 ECTS
PL:		X
SL:	X	X

Theory of Non-Commutative Algebras

Annette Huber-Klawitter, Assistant: Xier Ren

D/E

Seminar: Fri, 8–10 h, SR 404, [Ernst-Zermelo-Str. 1](#)

Preregistration

Preliminary Meeting 15.07., 11 h, SR 318, [Ernst-Zermelo-Str. 1](#)

Content:

In this seminar, we are going to study finite dimensional (unital, possibly non-commutative) algebras over a (commutative) field k . Prototypes are the rings of square matrices over k , finite field extensions, or the algebra k^n with diagonal multiplication.

We will concentrate on path algebras of finite quivers (German: Köcher). Modules over them are equivalently described as representations of the quiver. Many algebraic properties can be directly understood from properties of the quiver.

Literature:

- Frank Anderson, Kent Fuller: *Rings and Categories of Modules*, GTM 13, Springer, 1992
- Ralf Schiffler: *Quiver Representations*, CMS Books in Mathematics, Springer, 2014
- Alexander Kirillov Jr.: *Quiver Representations*, GSM 174, AMS, 2016

Prerequisites:

Required: Linear Algebra

Recommended: Algebra and Number Theory, Commutative Algebra and Introduction to Algebraic Geometry

Remarks:

Communication with the assistant will be in English. Talks can be given in German or English.

If students are interested and have the required theoretic background, seminars can also be used as a proseminar.

Usability and assessments:

	<ul style="list-style-type: none">• Additional module in mathematics (MEd18) – 3 ECTS• Elective (MSc14) – 6 ECTS• Elective (MScData24) – 6 ECTS• Elective for individual studying (2HfB21) – 6 ECTS	<ul style="list-style-type: none">• Compulsory elective module in mathematics (BSc21) – 6 ECTS• Mathematical Seminar (MSc14, BSc21) – 6 ECTS
PL:		X
SL:	X	X