

Part C Mathematics 2022-23

July 1, 2022

Contents

1	Foreword	2
2	C1.1 Model Theory	6
2.1	General Prerequisites	6
2.2	Overview	6
2.3	Learning Outcomes	6
2.4	Synopsis	6
2.5	Reading List	6
3	C1.2 Gödel's Incompleteness Theorems	7
3.1	General Prerequisites	7
3.2	Overview	7
3.3	Learning Outcomes	7
3.4	Synopsis	7
3.5	Reading List	7
3.6	Further Reading	7
4	C1.3 Analytic Topology	8
4.1	General Prerequisites	8
4.2	Overview	8
4.3	Synopsis	8
4.4	Reading List	8
5	C1.4 Axiomatic Set Theory	8
5.1	General Prerequisites	8
5.2	Overview	9

5.3	Synopsis	9
5.4	Reading List	9
5.5	Further Reading	9
6	C2.1 Lie Algebras	9
6.1	General Prerequisites	9
6.2	Overview	9
6.3	Learning Outcomes	10
6.4	Synopsis	10
6.5	Reading List	10
6.6	Further Reading	10
7	C2.2 Homological Algebra	11
7.1	General Prerequisites	11
7.2	Overview	11
7.3	Learning Outcomes	11
7.4	Synopsis	11
7.5	Reading List	11
8	C2.3 Representation Theory of Semisimple Lie Algebras	12
8.1	General Prerequisites	12
8.2	Overview	12
8.3	Learning Outcomes	12
8.4	Synopsis	12
8.5	Reading List	13
8.6	Further Reading	13
9	C2.4 Infinite Groups	13
9.1	General Prerequisites	13
9.2	Overview	13
9.3	Synopsis	13
9.4	Reading List	14
10	C2.5 Non-Commutative Rings	14
10.1	General Prerequisites	14
10.2	Overview	14

10.3 Learning Outcomes	14
10.4 Synopsis	14
10.5 Reading List	15
10.6 Further Reading	15
11 C2.6 Introduction to Schemes	15
11.1 General Prerequisites	15
11.2 Overview	15
11.3 Learning Outcomes	15
11.4 Synopsis	15
11.5 Reading List	16
11.6 Further Reading	16
12 C2.7 Category Theory	17
12.1 General Prerequisites	17
12.2 Overview	17
12.3 Learning Outcomes	17
12.4 Synopsis	17
12.5 Reading List	18
12.6 Further Reading	18
13 C3.1 Algebraic Topology	18
13.1 General Prerequisites	18
13.2 Overview	18
13.3 Learning Outcomes	19
13.4 Synopsis	19
13.5 Reading List	19
13.6 Further Reading	20
14 C3.2 Geometric Group Theory	20
14.1 General Prerequisites	20
14.2 Overview	20
14.3 Synopsis	20
14.4 Reading List	20
14.5 Further Reading	21

15 C3.3 Differentiable Manifolds	21
15.1 General Prerequisites	21
15.2 Overview	21
15.3 Learning Outcomes	21
15.4 Synopsis	22
15.5 Reading List	22
16 C3.4 Algebraic Geometry	22
16.1 General Prerequisites	22
16.2 Overview	23
16.3 Synopsis	23
16.4 Reading List	23
16.5 Further Reading	24
17 C3.5 Lie Groups	24
17.1 General Prerequisites	24
17.2 Overview	24
17.3 Learning Outcomes	24
17.4 Synopsis	24
17.5 Reading List	25
17.6 Further Reading	25
18 C3.6 Modular Forms	25
18.1 General Prerequisites	25
18.2 Overview	25
18.3 Learning Outcomes	26
18.4 Synopsis	26
18.5 Reading List	26
19 C3.7 Elliptic Curves	26
19.1 General Prerequisites	26
19.2 Overview	27
19.3 Learning Outcomes	27
19.4 Synopsis	27
19.5 Reading List	28
19.6 Further Reading	28

20 C3.8 Analytic Number Theory	28
20.1 General Prerequisites	28
20.2 Overview	28
20.3 Learning Outcomes	28
20.4 Synopsis	29
20.5 Reading List	29
21 C3.9 Computational Algebraic Topology	29
21.1 General Prerequisites	29
21.2 Overview	29
21.3 Learning Outcomes	30
21.4 Synopsis	30
21.5 Reading List	30
22 C3.10 Additive Combinatorics	31
22.1 General Prerequisites	31
22.2 Overview	31
22.3 Synopsis	31
22.4 Reading List	32
23 C3.11 Riemannian Geometry	32
23.1 General Prerequisites	32
23.2 Overview	32
23.3 Learning Outcomes	33
23.4 Synopsis	33
23.5 Reading List	33
24 C3.12 Low-Dimensional Topology and Knot Theory	33
24.1 General Prerequisites	33
24.2 Overview	34
24.3 Learning Outcomes	34
24.4 Synopsis	34
24.5 Reading List	34
25 C4.1 Further Functional Analysis	35
25.1 General Prerequisites	35

25.2	Overview	35
25.3	Learning Outcomes	35
25.4	Synopsis	35
25.5	Reading List	36
25.6	Further Reading	36
26	C4.3 Functional Analytic Methods for PDEs	36
26.1	General Prerequisites	36
26.2	Overview	36
26.3	Learning Outcomes	36
26.4	Synopsis	37
26.5	Reading List	37
26.6	Further Reading	37
27	C4.4 Hyperbolic Equations	37
27.1	General Prerequisites	37
27.2	Overview	38
27.3	Synopsis	38
27.4	Reading List	38
28	C4.6 Fixed Point Methods for Nonlinear PDEs	38
28.1	General Prerequisites	38
28.2	Overview	39
28.3	Learning Outcomes	39
28.4	Synopsis	39
28.5	Reading List	39
29	C4.8 Complex Analysis: Conformal Maps and Geometry	39
29.1	General Prerequisites	39
29.2	Overview	40
29.3	Learning Outcomes	40
29.4	Synopsis	40
29.5	Reading List	41
30	C4.9 Optimal Transport & Partial Differential Equations	41
30.1	General Prerequisites	41

30.2 Overview	42
30.3 Learning Outcomes	42
30.4 Synopsis	42
30.5 Reading List	42
30.6 Further Reading	43
31 C5.2 Elasticity and Plasticity	43
31.1 General Prerequisites	43
31.2 Overview	43
31.3 Learning Outcomes	43
31.4 Synopsis	44
31.5 Reading List	44
32 C5.4 Networks	44
32.1 General Prerequisites	44
32.2 Overview	44
32.3 Learning Outcomes	44
32.4 Synopsis	45
32.5 Reading List	45
33 C5.5 Perturbation Methods	45
33.1 General Prerequisites	45
33.2 Overview	45
33.3 Synopsis	46
33.4 Reading List	46
34 C5.6 Applied Complex Variables	46
34.1 General Prerequisites	46
34.2 Overview	46
34.3 Learning Outcomes	46
34.4 Synopsis	47
34.5 Reading List	47
35 C5.7 Topics in Fluid Mechanics	47
35.1 General Prerequisites	47
35.2 Overview	47

35.3 Synopsis	48
35.4 Reading List	48
35.5 Further Reading	48
36 C5.9 Mathematical Mechanical Biology	48
36.1 General Prerequisites	48
36.2 Overview	48
36.3 Learning Outcomes	48
36.4 Synopsis	49
36.5 Reading List	49
37 C5.11 Mathematical Geoscience	49
37.1 General Prerequisites	49
37.2 Overview	49
37.3 Learning Outcomes	50
37.4 Synopsis	50
37.5 Reading List	50
38 C5.12 Mathematical Physiology	50
38.1 General Prerequisites	50
38.2 Overview	50
38.3 Learning Outcomes	51
38.4 Synopsis	51
38.5 Reading List	51
39 C6.1 Numerical Linear Algebra	52
39.1 General Prerequisites	52
39.2 Overview	52
39.3 Learning Outcomes	52
39.4 Synopsis	52
39.5 Reading List	52
40 C6.2 Continuous Optimisation	53
40.1 General Prerequisites	53
40.2 Overview	53
40.3 Synopsis	53

40.4 Reading List	53
41 C6.3 Approximation of Functions	54
41.1 General Prerequisites	54
41.2 Overview	54
41.3 Synopsis	54
41.4 Reading List	54
42 C6.4 Finite Element Method for PDEs	54
42.1 General Prerequisites	54
42.2 Overview	55
42.3 Synopsis	55
42.4 Reading List	55
42.5 Further Reading	55
43 C6.5 Theories of Deep Learning	56
43.1 General Prerequisites	56
43.2 Overview	56
43.3 Learning Outcomes	56
43.4 Synopsis	56
43.5 Reading List	56
44 C7.1 Theoretical Physics (C6)	57
44.1 General Prerequisites	57
44.2 Overview	57
44.3 Synopsis	57
44.4 Reading List	57
45 C7.4 Introduction to Quantum Information	57
45.1 General Prerequisites	57
45.2 Overview	58
45.3 Learning Outcomes	58
45.4 Synopsis	58
45.5 Reading List	59
46 C7.5 General Relativity I	59
46.1 General Prerequisites	59

46.2 Overview	59
46.3 Learning Outcomes	59
46.4 Synopsis	60
46.5 Reading List	60
46.6 Further Reading	60
47 C7.6 General Relativity II	60
47.1 General Prerequisites	60
47.2 Overview	60
47.3 Learning Outcomes	61
47.4 Synopsis	61
47.5 Reading List	61
47.6 Further Reading	61
48 C7.7 Random Matrix Theory	62
48.1 General Prerequisites	62
48.2 Overview	62
48.3 Learning Outcomes	62
48.4 Synopsis	62
48.5 Reading List	63
48.6 Further Reading	63
49 C8.1 Stochastic Differential Equations	63
49.1 General Prerequisites	63
49.2 Overview	63
49.3 Learning Outcomes	64
49.4 Synopsis	64
49.5 Reading List	64
49.6 Further Reading	64
50 C8.2 Stochastic Analysis and PDEs	65
50.1 General Prerequisites	65
50.2 Overview	65
50.3 Learning Outcomes	65
50.4 Synopsis	65
50.5 Reading List	65

50.6 Further Reading	66
51 C8.3 Combinatorics	66
51.1 General Prerequisites	66
51.2 Overview	66
51.3 Learning Outcomes	66
51.4 Synopsis	66
51.5 Reading List	67
52 C8.4 Probabilistic Combinatorics	67
52.1 General Prerequisites	67
52.2 Overview	67
52.3 Learning Outcomes	67
52.4 Synopsis	67
52.5 Reading List	67
52.6 Further Reading	68
53 CCD Dissertations on a Mathematical Topic	68
53.1 Overview	68
54 COD Dissertations on the History of Mathematics	69
54.1 Overview	69
55 An Introduction to LaTeX	70
55.1 General Prerequisites	70
55.2 Overview	70
55.3 Learning Outcomes	71
55.4 Reading List	71

1 Foreword

The confirmed synopses for Part C 2022-23 will be available on the course management portal <https://courses.maths.ox.ac.uk/> before the start of Michaelmas Term 2022.

Honour School of Mathematics - Units

See the current edition of the *Examination Regulations* (<https://examregs.admin.ox.ac.uk/>) for the full regulations governing these examinations. Examination Conventions can be found at: <https://www.maths.ox.ac.uk/members/students/undergraduate-courses/examinations-assessments/examination-conventions>.

In the unlikely event that any course receives a very low registration we may offer this course as a reading course (this would include some lectures but fewer classes).

Students staying on to take Part C will take a minimum of eight units and a maximum of ten units. **These 8-10 units must include a CCD Dissertation on a Mathematical Topic (which will count as a double Maths Department Unit) or a COD Dissertation on the History of Mathematics (which will count as a double unit from the "Other Units" list). One unit is the equivalent of a 16 hour lecture course.** The equivalent of four units must be taken from the schedule of "Mathematics Department units" (which include the CCD dissertation and, if applicable, a dissertation offered by the Statistics department). Up to four units may be taken from the schedule of "Other Units" with not more than two from each category (Statistics options, Computer Science options, Other options).

Most Mathematics Department lecture courses are independently available as units, the exception being:

- C7.1 Theoretical Physics - this is available as a double-unit only.

All the units described are "M-Level".

Mathematics Department Units

- C1.1 Model Theory (MT)
- C1.2 Godel's Incompleteness Theorem (HT)
- C1.3 Analytic Topology (MT)
- C1.4 Axiomatic Set Theory (HT)
- C2.1 Lie Algebras (MT)
- C2.2 Homological Algebra (MT)
- C2.3 Representation Theory of Semisimple Lie Algebras (HT)
- C2.4 Infinite Groups (MT)
- C2.5 Non-Commutative Rings (HT)
- C2.6 Introduction to Schemes (HT)

- C2.7 Category Theory (MT)
- C3.1 Algebraic Topology (MT)
- C3.2 Geometric Group Theory (HT)
- C3.3 Differentiable Manifolds (MT)
- C3.4 Algebraic Geometry (MT)
- C3.5 Lie Groups (HT)
- C3.6 Modular Forms (MT)
- C3.7 Elliptic Curves (HT)
- C3.8 Analytic Number Theory (HT)
- C3.9 Computational Algebraic Topology (HT)
- C3.10 Additive Combinatorics (MT)
- C3.11 Riemannian Geometry (HT)
- C3.12 Low-dimensional Topology and Knot Theory (HT)
- C4.1 Further Functional Analysis (MT)
- C4.3 Functional Analytic Methods for PDEs (MT)
- C4.4 Hyperbolic Equations (HT)
- C4.6 Fixed Point Methods for Nonlinear PDEs (HT)
- C4.8 Complex Analysis: Conformal Maps and Geometry (MT)
- C4.9 Optimal Transport & Partial Differential Equations (MT)
- C5.2 Elasticity and Plasticity (MT)
- C5.4 Networks (MT)
- C5.5 Perturbation Methods (MT)
- C5.6 Applied Complex Variables (HT)
- C5.7 Topics in Fluid Mechanics (MT)
- C5.9 Mathematical Mechanical Biology (HT)
- C5.11 Mathematical Geoscience (MT)
- C5.12 Mathematical Physiology (MT)
- C6.1 Numerical Linear Algebra (MT)
- C6.2 Continuous Optimisation (HT)

- C6.3 Approximation of Functions (MT)
- C6.4 Finite Element Method for PDEs (HT)
- C6.5 Theories of Deep Learning (MT)
- C7.1 Theoretical Physics (MT/HT)
- C7.4 Introduction to Quantum Information (HT)
- C7.5 General Relativity I (MT)
- C7.6 General Relativity II (HT)
- C7.7 Random Matrix Theory (HT)
- C8.1 Stochastic Differential Equations (MT)
- C8.2 Stochastic Analysis and PDEs (HT)
- C8.3 Combinatorics (MT)
- C8.4 Probabilistic Combinatorics (HT)
- CCD Dissertations on a Mathematical Topic [double unit] (MT/HT)

The Guide to Mathematics Options at Part C can be found at https://www.maths.ox.ac.uk/system/files/attachments/Guide%20to%20Options%20at%20Part%20C_1.pdf.

Other Units

1. Statistics Options

Students in Part C may take the units below, which are drawn from Part C of the Honour School of Mathematics and Statistics.

The Statistics units available are as follows:

- SC1 Stochastic Models in Mathematical Genetics (MT)
- SC2 Probability and Statistics for Network Analysis (MT)
- SC4 Advanced Topics in Statistical Machine Learning (HT)
- SC5 Advanced Simulation Methods (HT)
- SC7 Bayes Methods (HT)
- SC8 Topics in Computational Biology (HT)
- SC9 Probability on Graphs and Lattices (MT)
- SC10 Algorithmic Foundations of Learning (MT)

For full details of these units see the syllabus and synopses for Part C of the Honour School Mathematics and Statistics, which are available on the web at http://www.stats.ox.ac.uk/current_students/bammath/course_handbooks/.

2. Computer Science Options

Students in Part C may take the units below, which are drawn from Part C of the Honour School of Mathematics and Computing.

Please note that these courses will be examined by mini-project (as for MSc students). Mini-projects will be handed out to candidates on the last Monday or Friday of the term in which the subject is being taught, and you will have to hand it in to the Exam Schools by noon on Monday of Week 0 of the following term. The mini-project will be designed to be completed in about four to five days. It will include some questions that are more open-ended than those on a standard sit-down exam. The work you submit should be your own work, and include suitable references.

Please note that the Computer Science courses in Part C are 50% bigger than those in earlier years, i.e. for each Computer Science course in the 3rd year undergraduates are expected to undertake about 10 hours of study per week, but 4th year courses will each require about 15 hours a week of study. Lecturers are providing this extra work in a variety of ways, e.g. some will give 16 lectures with extra reading, classes and/or practicals, whereas others will be giving 24 lectures, and others still will be doing something in between. Students will need to look at each synopsis for details on this.

Please note that the full list of Computer Science units available are still to be confirmed. At the moment, the only confirmed unit is:

- CCS2 Quantum Processes and Computation (MT)

The other units available will be confirmed prior to Michaelmas term 2022.

For full details of these units see the Department of Computer Science's website <http://www.cs.ox.ac.uk/teaching/courses/>.

3. Other Options

- COD Dissertations on the History of Mathematics [double unit] (MT/HT)

Registration for Part C courses 2022-23

Students will be asked to register for the options they intend to take by the end of week 11, Trinity Term 2022. It is helpful if their registration is as accurate as possible as the data is used to make arrangements for teaching resources. Towards the start of the academic year students will be given the opportunity to make edits to their course registration. Students will then be asked to sign up for classes via the Teaching Management System (<https://tms.ox.ac.uk/>) at the start of Michaelmas Term 2022. Further information about this will be sent via email before the start of term.

Every effort will be made when timetabling lectures to ensure that mathematics lectures do not clash. However, because of the large number of options in Part C this may sometimes be unavoidable. The timing of lectures for a course taught by another faculty will usually be set by that faculty and the Mathematical Institute has little control over the arrangements. In the event of clashes being necessary, then students will be notified of the clashes by email and in any case options will only be allowed to clash when the take-up of both options is unlikely or inadvisable.

2 C1.1 Model Theory

2.1 General Prerequisites

This course presupposes basic knowledge of First Order Predicate Calculus up to and including the Soundness and Completeness Theorems. A familiarity with (at least the statement of) the Compactness Theorem would also be desirable.

2.2 Overview

The course deepens a student's understanding of the notion of a mathematical structure and of the logical formalism that underlies every mathematical theory, taking B1 Logic as a starting point. Various examples emphasise the connection between logical notions and practical mathematics.

The concepts of completeness and categoricity will be studied and some more advanced technical notions, up to elements of modern stability theory, will be introduced.

2.3 Learning Outcomes

Students will have developed an in depth knowledge of the notion of an algebraic mathematical structure and of its logical theory, taking B1 Logic as a starting point. They will have an understanding of the concepts of completeness and categoricity and more advanced technical notions.

2.4 Synopsis

Structures. The first-order language for structures. The Compactness Theorem for first-order logic. Elementary embeddings. Loewenheim-Skolem theorems. Preservation theorems for substructures. Model Completeness. Quantifier elimination.

Categoricity for first-order theories. Types and saturation. Omitting types. The Ryll Nardzewski theorem characterizing aleph-zero categorical theories. Theories with few types. Ultraproducts.

2.5 Reading List

1. C.C. Chang and H. Jerome Keisler, *Model Theory* (Third Edition (Dover Books on Mathematics)Paperback)
2. Tent and Ziegler, *A Course in Model Theory*, Cambridge University Press, April 2012

3 C1.2 Gödel's Incompleteness Theorems

3.1 General Prerequisites

This course presupposes knowledge of first-order predicate logic up to and including soundness and completeness theorems for a formal system of first-order predicate logic (B1.1 Logic).

3.2 Overview

The starting point is Gödel's mathematical sharpening of Hilbert's insight that manipulating symbols and expressions of a formal language has the same formal character as arithmetical operations on natural numbers. This allows the construction for any consistent formal system containing basic arithmetic of a 'diagonal' sentence in the language of that system which is true but not provable in the system. By further study we are able to establish the intrinsic meaning of such a sentence. These techniques lead to a mathematical theory of formal provability which generalizes the earlier results. We end with results that further sharpen understanding of formal provability.

3.3 Learning Outcomes

Understanding of arithmetization of formal syntax and its use to establish incompleteness of formal systems; the meaning of undecidable diagonal sentences; a mathematical theory of formal provability; precise limits to formal provability and ways of knowing that an unprovable sentence is true.

3.4 Synopsis

Gödel numbering of a formal language; the diagonal lemma. Expressibility in a formal language. The arithmetical undefinability of truth in arithmetic. Formal systems of arithmetic; arithmetical proof predicates. Σ_0 -completeness and Σ_1 -completeness. The arithmetical hierarchy. ω -consistency and 1-consistency; the first Gödel incompleteness theorem. Separability; the Rosser incompleteness theorem. Adequacy conditions for a provability predicate. The second Gödel incompleteness theorem; Löb's theorem. Provable Σ_1 -completeness. The ω -rule. The system GL for provability logic. The fixed point theorem for GL. The Bernays arithmetized completeness theorem; undecidable Δ_2 -sentences of arithmetic.

3.5 Reading List

Lecture notes for the course.

3.6 Further Reading

1. Raymond M. Smullyan, *Gödel's Incompleteness Theorems* (Oxford University Press, 1992).

2. George S. Boolos and Richard C. Jeffrey, *Computability and Logic* (3rd edition, Cambridge University Press, 1989), Chs 15, 16, 27 (pp 170-190, 268-284).
3. George Boolos, *The Logic of Provability* (Cambridge University Press, 1993).

4 C1.3 Analytic Topology

4.1 General Prerequisites

Part A Topology, including the notions of a topological space, a continuous function and a basis for a topology. A basic knowledge of Set Theory, including cardinal arithmetic, ordinals and the Axiom of Choice, will also be useful.

4.2 Overview

The aim of the course is to present a range of major theory and theorems, both important and elegant in themselves and with important applications within topology and to mathematics as a whole. Central to the course is the general theory of compactness, compactifications and Tychonoff's theorem, one of the most important in all mathematics (with applications across mathematics and in mathematical logic) and computer science.

4.3 Synopsis

Separation axioms. Subbases. Lindelöf and countably compact spaces. Separable spaces. Filters and ultrafilters. Convergence in terms of filters. Tychonoff's theorem. Compactifications, in particular the Alexandroff One-Point Compactification and the Stone-&Cearon;ech Compactification. Proper maps. Completeness, connectedness and local connectedness. Components and quasi-components. Urysohn's metrization theorem. Paracompactness. Stone's Theorem; that metric spaces are paracompact. Totally disconnected compact spaces and Stone duality.

4.4 Reading List

1. S. Willard, *General Topology* (Addison-Wesley, 1970), Chs. 1-8.
2. R. Engelking, *General Topology* (Sigma Series in Pure Mathematics, Vol 6, 1989)

5 C1.4 Axiomatic Set Theory

5.1 General Prerequisites

This course presupposes basic knowledge of First Order Predicate Calculus up to and including the Soundness and Completeness Theorems, together with a course on basic set theory, including cardinals and ordinals, the Axiom of Choice and the Well Ordering Principle.

5.2 Overview

Inner models and consistency proofs lie at the heart of modern Set Theory, historically as well as in terms of importance. In this course we shall introduce the first and most important of inner models, Gödel's constructible universe, and use it to derive some fundamental consistency results.

5.3 Synopsis

A review of the axioms of ZF set theory. Absoluteness, the recursion theorem. The Cumulative Hierarchy of sets and the consistency of the Axiom of Foundation as an example of the method of inner models. Levy's Reflection Principle. Gödel's inner model of constructible sets and the consistency of the Axiom of Constructibility ($V = L$). $V = L$ is absolute. The fact that $V = L$ implies the Axiom of Choice. Some advanced cardinal arithmetic. The fact that $V = L$ implies the Generalized Continuum Hypothesis.

5.4 Reading List

For the review of ZF set theory and the prerequisites from Logic:

1. D. Goldrei, *Classic Set Theory* (Chapman and Hall, 1996).
2. K. Kunen, *The Foundations of Mathematics* (College Publications, 2009).

For course topics (and much more):

1. K. Kunen, *Set Theory* (College Publications, 2011) Chapters (I and II).

5.5 Further Reading

1. K. Hrbacek and T. Jech, *Introduction to Set Theory* (3rd edition, M Dekker, 1999).

6 C2.1 Lie Algebras

6.1 General Prerequisites

B2.1 Introduction to Representation Theory is recommended. A thorough knowledge of linear algebra and familiarity with group actions, quotient rings and vector spaces, isomorphism theorems and inner product spaces will be assumed. Some familiarity with the Jordan-Hölder theorem and the general ideas of representation theory will be an advantage.

6.2 Overview

Lie Algebras are mathematical objects which, besides being of interest in their own right, elucidate problems in several areas in mathematics. The classification of the finite-dimensional

complex Lie algebras is a beautiful piece of applied linear algebra. The aims of this course are to introduce Lie algebras, develop some of the techniques for studying them, and describe parts of the classification mentioned above, especially the parts concerning root systems and Dynkin diagrams.

6.3 Learning Outcomes

By the end of the course, students will be able to

1. Identify the basic classes of Lie algebras - nilpotent, solvable and semisimple, and be able to give examples of them.
2. Use basic notions such as ideals and representations to analyse the structure of Lie algebras, and employ the Cartan criteria in problems.
3. Use the theory developed in the course to calculate the Dynkin Diagram of (semi)simple Lie algebra in examples.

6.4 Synopsis

Definition of Lie algebras, small-dimensional examples, some classical groups and their Lie algebras (treated informally). Ideals, subalgebras, homomorphisms, modules.

Nilpotent algebras, Engel's theorem; soluble algebras, Lie's theorem. Semisimple algebras and Killing form, Cartan's criteria for solubility and semisimplicity, Weyl's theorem on complete reducibility of representations of semisimple Lie algebras.

The root space decomposition of a Lie algebra; root systems, Cartan matrices and Dynkin diagrams. Discussion of classification of irreducible root systems and semisimple Lie algebras.

6.5 Reading List

1. J. E. Humphreys, *Introduction to Lie Algebras and Representation Theory*, Graduate Texts in Mathematics 9 (Springer-Verlag, 1972, reprinted 1997). Chapters 1-3 are relevant and part of the course will follow Chapter 3 closely.
2. B. Hall, *Lie Groups, Lie Algebras, and Representations. An Elementary Introduction*, Graduate Texts in Mathematics 222 (Springer-Verlag, 2003).
3. K. Erdmann, M. J. Wildon, *Introduction to Lie Algebras* (Springer-Verlag, 2006), ISBN: 1846280400.

6.6 Further Reading

1. J.-P. Serre, *Complex Semisimple Lie Algebras* (Springer, 1987). Rather condensed, assumes the basic results. Very elegant proofs.

2. N. Bourbaki, *Lie Algebras and Lie Groups* (Masson, 1982). Chapters 1 and 4-6 are relevant; this text fills in some of the gaps in Serre's text.
3. William Fulton, Joe Harris, *Representation theory: a first course*, GTM, Springer.

7 C2.2 Homological Algebra

7.1 General Prerequisites

A3 Rings and Modules is essential: good understanding of modules over fields (aka vector spaces), polynomial rings, the ring of integers, and the ring of integers modulo n ; good familiarity with module homomorphisms, submodules, and quotient modules.

7.2 Overview

Homological algebra is one of the most important tools in mathematics with application ranging from number theory and geometry to quantum physics. This course will introduce the basic concepts and tools of homological algebra with examples in module theory and group theory.

7.3 Learning Outcomes

Students will learn about abelian categories and derived functors and will be able to apply these notions in different contexts. They will learn to compute Tor, Ext, and group cohomology and homology.

7.4 Synopsis

Overview of category theory: adjoint functors, limits and colimits, Abelian categories (2 hours)

Chain complexes: complexes of R -modules and in an abelian category, operations on chain complexes, long exact sequences, chain homotopies, mapping cones and cylinders (3 hours)

Derived functors: delta functors, projective and injective resolutions, left and right derived functors, adjoint functors and exactness, balancing Tor and Ext (5 hours)

Tor and Ext: Tor and flatness, Ext and extensions, universal coefficients theorems, Kunneth formula, Koszul resolutions (3 hours)

Group homology and cohomology: definition, basic properties, cyclic groups, interpretation of H^1 and H^2 , the Bar resolution (3 hours).

7.5 Reading List

1. Weibel, Charles An introduction to Homological algebra (see Google Books)

8 C2.3 Representation Theory of Semisimple Lie Algebras

8.1 General Prerequisites

C2.1 Lie algebras is recommended, but not required. Results from that course will be used but stated. B2.1 Introduction to Representation Theory is recommended also, by way of a first introduction to ideas of representation theory.

8.2 Overview

The representation theory of semisimple Lie algebras plays a central role in modern mathematics with motivation coming from many areas of mathematics and physics, for example, the Langlands program. The methods involved in the theory are diverse and include remarkable interactions with algebraic geometry, as in the proofs of the Kazhdan-Lusztig and Jantzen conjectures.

The course will cover the basics of finite dimensional representations of semisimple Lie algebras (e.g., the Cartan-Weyl highest weight classification) in the framework of the larger Bernstein-Gelfand-Gelfand category \mathcal{O} .

8.3 Learning Outcomes

The students will have developed a comprehensive understanding of the basic concepts and modern methods in the representation theory of semisimple Lie algebras, including the classification of finite dimensional modules, the classification of objects in category \mathcal{O} , character formulas, Lie algebra cohomology and resolutions of finite dimensional modules.

8.4 Synopsis

Universal enveloping algebra of a Lie algebra, Poincaré-Birkhoff-Witt theorem, basic definitions and properties of representations of Lie algebras, tensor products.

The example of $sl(2)$: finite dimensional modules, highest weights.

Category \mathcal{O} : Verma modules, highest weight modules, infinitesimal characters and Harish-Chandra's isomorphism, formal characters, contravariant (Shapovalov) forms.

Finite dimensional modules of a semisimple Lie algebra: the Cartan-Weyl classification, Weyl character formula, dimension formula, Kostant's multiplicity formula, examples.

Homological algebra: Lie algebra cohomology, Bernstein-Gelfand-Gelfand resolution of finite dimensional modules, Ext groups in category \mathcal{O} .

Topics: applications, Bott's dimension formula for Lie algebra cohomology groups, characters of the symmetric group (via Zelevinsky's application of the BGG resolution to Schur-Weyl duality).

8.5 Reading List

1. Course Lecture Notes.
2. J. Bernstein "Lectures on Lie algebras", in *Representation Theory, Complex Analysis, and Integral Geometry* (Springer 2012).

8.6 Further Reading

1. J. Humphreys, *Representations of semisimple Lie algebras in the BGG category \mathcal{O}* (AMS, 2008).
2. J. Humphreys, *Introduction to Lie algebras and representation theory* (Springer, 1997).
3. W. Fulton, J. Harris, *Representation Theory* (Springer 1991).

9 C2.4 Infinite Groups

9.1 General Prerequisites

Knowledge of the first and second-year algebra courses is helpful but not mandatory; in particular Prelims *M1: Groups and Group Actions*, *A0: Linear Algebra*, and *ASO: Group Theory*. Likewise, the course *B3.5 Topology and Groups* would bring more familiarity and a different viewpoint of the notions treated in this course.

9.2 Overview

The course introduces some natural families of groups, with an emphasis on those that generalize abelian groups, various questions that one can ask about them, and various methods used to answer these questions; these involve among other things questions of finite presentability, linearity, torsion and growth.

9.3 Synopsis

Free groups; ping-pong lemma. Finitely generated and finitely presented groups. Residual finiteness and linearity.

Nilpotency, lower and upper central series. Polycyclic groups, length, Hirsch length, Noetherian induction. Solvable groups, derived series, law. Structure of linear solvable and nilpotent groups.

Solvable versus polycyclic: examples, characterization of polycyclic groups as solvable \mathbb{Z} -linear groups. Solvable versus nilpotent: the Milnor-Wolf theorem characterizing nilpotent groups as solvable groups with sub-exponential (and in fact polynomial) growth.

9.4 Reading List

1. C. Drutu, M. Kapovich, *Geometric Group Theory*, (AMS, 2018), Chapters 13 and 14.
2. D. Segal, *Polycyclic groups*, (CUP, 2005) Chapters 1 and 2.
3. D. J. S. Robinson, *A course in the theory of groups*, 2nd ed., Graduate texts in Mathematics, (Springer-Verlag, 1995). Chapters 2, 5, 6, 15.

10 C2.5 Non-Commutative Rings

10.1 General Prerequisites

General Prerequisites: All the material of A3 Rings and Modules is essential: Basic properties of rings and modules. Ideals, prime ideals. Principal ideal rings, unique factorization rings, Euclidean rings. Finite fields. Modules over Euclidean rings.

Recommended material: From B2.1 Introduction to Representation Theory: semisimple modules and algebras, the Artin - Wedderburn theorem. From B2.2 Commutative Algebra: Noetherian rings and modules. Hilbert's basis theorem. Krull dimension.

10.2 Overview

This course builds on Algebra 2 from the second year. We will look at several classes of non-commutative rings and try to explain the idea that they should be thought of as functions on "non-commutative spaces". Along the way, we will prove several beautiful structure theorems for Noetherian rings and their modules.

10.3 Learning Outcomes

Students will be able to appreciate powerful structure theorems, and be familiar with examples of non-commutative rings arising from various parts of mathematics.

10.4 Synopsis

Examples of non-commutative Noetherian rings: enveloping algebras, rings of differential operators, group rings of polycyclic groups. Filtered and graded rings. (3 hours)

Jacobson radical in general rings. Jacobson's density theorem. Artin-Wedderburn. (3 hours)

Ore localisation. Goldie's Theorem on Noetherian domains. (3 hours)

Minimal prime ideals and dimension functions. Rees rings and good filtrations. (3 hours)

Bernstein's Inequality and Gabber's Theorem on the integrability of the characteristic variety. (4 hours)

10.5 Reading List

1. K.R. Goodearl and R.B. Warfield, *An Introduction to Noncommutative Noetherian Rings* (CUP, 2004).

10.6 Further Reading

1. M. Atiyah and I. MacDonal, *Introduction to Commutative Algebra* (Westview Press, 1994).
2. S.C. Coutinho, *A Primer of Algebraic D-modules* (CUP, 1995).
3. J. Björk, *Analytic D-Modules and Applications* (Springer, 1993).

11 C2.6 Introduction to Schemes

11.1 General Prerequisites

B2.2 Commutative Algebra is essential. *C2.2 Homological Algebra* is highly recommended and *C2.7 Category Theory* is recommended but the necessary material from both courses can be learnt during the course. *C3.4 Algebraic Geometry* is strongly recommended but not technically necessary. *C3.1 Algebraic Topology* contains many homological techniques also used in this course.

11.2 Overview

Scheme theory is the foundation of modern algebraic geometry, whose origins date back to the work from the 1950s and 1960s by Jean-Pierre Serre and Alexander Grothendieck. It unifies algebraic geometry with algebraic number theory. This unification has led to proofs of important conjectures in number theory such as the Weil conjecture by Deligne and the Mordell conjecture by Faltings.

This course will cover the basics of the theory of schemes.

11.3 Learning Outcomes

Students will have developed a thorough understanding of the basic concepts and methods of scheme theory. They will be able to work with affine and projective schemes, as well as with (quasi-)coherent sheaves and their cohomology groups.

11.4 Synopsis

The Spec of a ring, Zariski topology, comparison with classical algebraic geometry.

Pre-sheaves and stalks, sheaves, sheafification. The abelian category of sheaves of abelian groups on a topological space. Direct and inverse images of sheaves. Sheaves defined on a topological basis.

Ringed spaces and morphisms of ringed spaces. Affine schemes, construction of the structure sheaf, the equivalence of categories defined by Spec .

Schemes, closed subschemes. Global sections. The functor of points.

Properties of schemes: (locally) Noetherian, reduced, irreducible, and integral schemes. Properties of morphisms of schemes: finite type, open/closed immersions, flatness. Simple examples of flat families of schemes arising from deformations.

Gluing sheaves. Gluing schemes. Affine and projective n -space viewed as schemes.

Products, coproducts and fiber products in category theory. Existence of products of schemes. Fibers and pre-images of morphisms of schemes. Base change.

Further properties of morphisms of schemes: separated, universally closed, and proper morphisms. Projective n -space and projective morphisms. Abstract varieties. Complete varieties. Scheme structure on a closed subset of a scheme.

Sheaves of modules. Vector bundles and coherent sheaves. The abelian category of sheaves of modules over a scheme. Pull-backs.

Quasi-coherent sheaves. Gluing sheaves of modules. Classification of (quasi-)coherent sheaves on Spec of a ring.

Čech cohomology. Vanishing of higher cohomology groups of quasi-coherent sheaves on affine schemes. Independence of Čech cohomology on the choice of open cover. Line bundles, examples on projective n -space.

Sheaf cohomology. Acyclic resolutions. Comparison of sheaf cohomology and Čech cohomology.

Brief discussion of (quasi-)coherent sheaves on projective n -space, graded modules, and Proj of a graded ring.

11.5 Reading List

1. Robin Hartshorne, *Algebraic Geometry*.
2. Ravi Vakil, *Foundations of Algebraic Geometry*, online notes on the website of Stanford University (open access)

11.6 Further Reading

1. David Mumford, *The Red Book of Varieties and Schemes*.
2. David Eisenbud and Joe Harris, *The Geometry of Schemes*.
3. George R. Kempf, *Algebraic Varieties*.

12 C2.7 Category Theory

12.1 General Prerequisites

There are no essential prerequisites but familiarity with the basic theory of groups, rings, vector spaces, modules and topological spaces would be very useful, and other topics such as Algebraic Geometry, Algebraic Topology, Homological Algebra and Representation Theory are relevant. Category Theory also has links with Logic and Set Theory, but this course will not stress those links.

12.2 Overview

Category theory brings together many areas of pure mathematics (and also has close links to logic and to computer science). It is based on the observation that many mathematical topics can be unified and simplified by using descriptions in terms of diagrams of arrows; the arrows represent functions of suitable types. Moreover many constructions in pure mathematics can be described in terms of 'universal properties' of such diagrams.

The aim of this course is to provide an introduction to category theory using a host of familiar examples, to explain how these examples fit into a categorical framework and to use categorical ideas to make new constructions.

12.3 Learning Outcomes

Students will have developed a thorough understanding of the basic concepts and methods of category theory. They will be able to work with commutative diagrams, naturality and universality properties and adjoint functors, and to apply categorical ideas and methods in a wide range of areas of mathematics.

12.4 Synopsis

Introduction: universal properties in linear and multilinear algebra.

Categories, functors, natural transformations. Examples including categories of sets, groups, rings, vector spaces and modules, topological spaces. Groups, monoids and partially ordered sets as categories. Opposite categories and the principle of duality. Covariant, contravariant, faithful and full functors. Equivalences of categories.

Adjoints: definition and examples including free and forgetful functors and abelianisations of groups. Adjunctions via units and counits, adjunctions via initial objects.

Representables: definitions and examples including tensor products. The Yoneda lemma and applications.

Limits and colimits, including products, equalizers, pullbacks and pushouts. Monics and epics. Interaction between functors and limits.

Monads and comonads, algebras over a monad, Barr-Beck monadicity theorem (proof not examinable). The category of affine schemes as the opposite of the category of commutative rings.

12.5 Reading List

1. T. Leinster, *Basic category theory*, (CUP, 2014) Chapters 1-5, available online arXiv: 1612.09375
2. E. Riehl, *Category theory in context* (Dover, 2016) Chapters 1-5, available online www.math.jhu.edu/~eriehl/context.pdf

12.6 Further Reading

1. S. Awodey, *Category theory*, Oxford Logic Guides (OUP, 2010)
2. D. Eisenbud, J. Harris, *The geometry of schemes*.
3. S. Lang, *Linear algebra* 2nd edition, (Addison Wesley, 1971) Chapter XIII, out of print but may be available in college libraries.
4. S. Mac Lane, *Categories for the Working Mathematician*, 2nd ed., (Springer, 1998)
5. D.G. Northcott, *Multilinear algebra* (CUP, reissued 2009)
6. E. Riehl, *Categorical Homotopy theory* (CUP, 2014), available online at www.math.jhu.edu/~eriehl/cathtpy.pdf

13 C3.1 Algebraic Topology

13.1 General Prerequisites

A3 Rings and Modules is essential, in particular a solid understanding of groups, rings, fields, modules, homomorphisms of modules, kernels and cokernels, and classification of finitely generated abelian groups. A5 Topology is essential, in particular a solid understanding of topological spaces, connectedness, compactness, and classification of compact surfaces. B3.5 Topology and Groups is helpful but not necessary, in particular the notion of homotopic maps, homotopy equivalences, and fundamental groups will be recalled during the course. There will be little mention of homotopy theory in this course as the focus will be instead on homology and cohomology. It is recommended, but not required, that students take C2.2 Homological Algebra concurrently.

13.2 Overview

Homology theory is a subject that pervades much of modern mathematics. Its basic ideas are used in nearly every branch, pure and applied. In this course, the homology groups of topological spaces are studied. These powerful invariants have many attractive applications. For example we will prove that the dimension of a vector space is a topological invariant and the fact that 'a hairy ball cannot be combed'.

13.3 Learning Outcomes

At the end of the course, students are expected to understand the basic algebraic and geometric ideas that underpin homology and cohomology theory. These include the cup product and Poincaré Duality for manifolds. They should be able to choose between the different homology theories and to use calculational tools such as the Mayer-Vietoris sequence to compute the homology and cohomology of simple examples, including projective spaces, surfaces, certain simplicial spaces and cell complexes. At the end of the course, students should also have developed a sense of how the ideas of homology and cohomology may be applied to problems from other branches of mathematics.

13.4 Synopsis

Brief introduction to categories and functors. Applications of homology theory: Invariance of dimension, Brouwer fixed point theorem.

Chain complexes of free Abelian groups and their homology. Short exact sequences. Chain complexes, the induced long exact sequence in homology, and naturality. The snake lemma, the five lemma, splitting properties for short exact sequences.

Simplicial homology via Delta complexes.

Singular homology of topological spaces, and functoriality. Relative homology. Chain homotopies, homotopy equivalences. Homotopy invariance and excision (details of proofs not examinable). Retractions, deformation retractions, quotients.

Mayer-Vietoris Sequence. Wedge sums, cones, suspensions, connected sums.

Degree of a self-map of a sphere. Application: the hairy ball theorem.

Cell complexes and cellular homology. Equivalence of simplicial, cellular and singular homology.

Cochains and cohomology of spaces. Cup products.

Künneth Theorem (without proof). Euler characteristic. Ext and Tor groups via free resolutions. (Co)homology with different coefficients. The Universal Coefficient Theorem (proof not examinable).

Topological manifolds and orientability. The fundamental class of an orientable, closed manifold and the degree of a map between manifolds of the same dimension. Poincaré duality (proof not examinable). Manifolds with boundary and Poincaré-Lefschetz duality (proof not examinable). Brief discussion of locally finite homology, and cohomology with compact supports. Cap product.

Alexander duality. Applications: knot complements, Jordan curve theorem.

13.5 Reading List

1. A. Hatcher, *Algebraic Topology* (Cambridge University Press, 2001). Chapters 2 and 3.
2. G. Bredon, *Topology and Geometry* (Springer, 1997). Chapters 4 and 5.

3. J. Vick, *Homology Theory*, Graduate Texts in Mathematics 145 (Springer, 1973).

13.6 Further Reading

1. W.S. Massey, *A Basic Course in Algebraic Topology*, (Springer, GTM 127, 1991).
2. P. May, *A Concise Course in Algebraic Topology* (University of Chicago Press, 1999).
3. J. Davis and P. Kirk, *Lecture Notes in Algebraic Topology* (AMS, 2001).

14 C3.2 Geometric Group Theory

14.1 General Prerequisites

Some familiarity with Cayley graphs, fundamental group and covering spaces (as for example in the course B3.5 Topology & Groups) would be a helpful though not essential prerequisite.

14.2 Overview

The aim of this course is to introduce the fundamental methods and problems of geometric group theory and discuss their relationship to topology and geometry.

The first part of the course begins with an introduction to presentations and the list of problems of M. Dehn. It continues with the theory of group actions on trees and the structural study of fundamental groups of graphs of groups.

The second part of the course focuses on modern geometric techniques and it provides an introduction to the theory of Gromov hyperbolic groups.

14.3 Synopsis

Free groups. Group presentations. Dehn's problems. Residually finite groups.

Group actions on trees. Amalgams, HNN-extensions, graphs of groups, subgroup theorems for groups acting on trees.

Quasi-isometries. Hyperbolic groups. Solution of the word and conjugacy problem for hyperbolic groups.

If time allows: Small Cancellation Groups, Stallings Theorem, Boundaries.

14.4 Reading List

1. J.P. Serre, *Trees* (Springer Verlag 1978).
2. M. Bridson, A. Haefliger, *Metric Spaces of Non-positive Curvature, Part III* (Springer, 1999), Chapters I.8, III.H.1, III. F5.

3. H. Short *et al.*, 'Notes on word hyperbolic groups', Group Theory from a Geometrical Viewpoint, Proc. ICTP Trieste (eds E. Ghys, A. Haefliger, A. Verjovsky, World Scientific 1990), available online at: <http://www.cmi.univ-mrs.fr/~hamish/>
4. C.F. Miller, *Combinatorial Group Theory*, notes: <http://www.ms.unimelb.edu.au/~cfm/notes/cgt-notes.pdf>

14.5 Further Reading

1. G. Baumslag, *Topics in Combinatorial Group Theory* (Birkhauser, 1993).
2. O. Bogopolski, *Introduction to Group Theory* (EMS Textbooks in Mathematics, 2008).
3. R. Lyndon, P. Schupp, *Combinatorial Group Theory* (Springer, 2001).
4. W. Magnus, A. Karass, D. Solitar, *Combinatorial Group Theory: Presentations of Groups in Terms of Generators and Relations* (Dover Publications, 2004).
5. P. de la Harpe, *Topics in Geometric Group Theory*, (University of Chicago Press, 2000).

15 C3.3 Differentiable Manifolds

15.1 General Prerequisites

A5: Topology and *ASO: Introduction to Manifolds* are strongly recommended. (Notions of Hausdorff, open covers, smooth functions on \mathbf{R}^n will be used without further explanation.) Useful but not essential: *B3.2 Geometry of Surfaces*.

15.2 Overview

A manifold is a space such that small pieces of it look like small pieces of Euclidean space. Thus a smooth surface, the topic of the Geometry of Surfaces course, is an example of a (2-dimensional) manifold.

Manifolds are the natural setting for parts of classical applied mathematics such as mechanics, as well as general relativity. They are also central to areas of pure mathematics such as topology and certain aspects of analysis.

In this course we introduce the tools needed to do analysis on manifolds. We prove a very general form of Stokes' Theorem which includes as special cases the classical theorems of Gauss, Green and Stokes. We also introduce the theory of de Rham cohomology, which is central to many arguments in topology.

15.3 Learning Outcomes

The candidate will be able to manipulate with ease the basic operations on tangent vectors, differential forms and tensors both in a local coordinate description and a global coordinate-

free one; have a knowledge of the basic theorems of de Rham cohomology and some simple examples of their use; know what a Riemannian manifold is and what geodesics are.

15.4 Synopsis

Smooth manifolds and smooth maps. Tangent vectors, the tangent bundle, induced maps. Vector fields and flows, the Lie bracket and Lie derivative.

Exterior algebra, differential forms, exterior derivative, Cartan formula in terms of Lie derivative. Orientability. Partitions of unity, integration on oriented manifolds.

Stokes' theorem. De Rham cohomology. Applications of de Rham theory including degree. Riemannian metrics. Isometries. Geodesics.

15.5 Reading List

1. M. Spivak, *Calculus on Manifolds*, (W. A. Benjamin, 1965).
2. M. Spivak, *A Comprehensive Introduction to Differential Geometry*, Vol. 1, (1970).
3. W. Boothby, *An Introduction to Differentiable Manifolds and Riemannian Geometry*, 2nd edition, (Academic Press, 1986).
4. M. Berger and B. Gostiaux, *Differential Geometry: Manifolds, Curves and Surfaces*. Translated from the French by S. Levy, (Springer Graduate Texts in Mathematics, 115, Springer-Verlag (1988)) Chapters 0-3, 5-7.
5. F. Warner, *Foundations of Differentiable Manifolds and Lie Groups*, (Springer Graduate Texts in Mathematics, 1994).
6. D. Barden and C. Thomas, *An Introduction to Differential Manifolds*. (Imperial College Press, London, 2003.)

16 C3.4 Algebraic Geometry

16.1 General Prerequisites

A3 Rings and Modules and B2.2 Commutative Algebra are essential. Noetherian rings, the Noether normalisation lemma, integrality, the Hilbert Nullstellensatz and dimension theory will play an important role in the course. B3.3 Algebraic Curves is useful but not essential. Projective spaces and homogeneous coordinates will be defined in C3.4, but a working knowledge of them would be useful. There is some overlap of topics, as B3.3 studies the algebraic geometry of one-dimensional varieties. Courses closely related to C3.4 include C2.2 Homological Algebra, C2.7 Category Theory, C3.7 Elliptic Curves, C2.6 Introduction to Schemes; and partly related to: C3.1 Algebraic Topology, C3.3 Differentiable Manifolds, C3.5 Lie Groups.

16.2 Overview

Algebraic geometry is the study of algebraic varieties: an algebraic variety is roughly speaking, a locus defined by polynomial equations. One of the advantages of algebraic geometry is that it is purely algebraically defined and applied to any field, including fields of finite characteristic. It is geometry based on algebra rather than calculus, but over the real or complex numbers it provides a rich source of examples and inspiration to other areas of geometry.

16.3 Synopsis

Affine algebraic varieties, the Zariski topology, morphisms of affine varieties. Irreducible varieties.

Projective space. Projective varieties, affine cones over projective varieties. The Zariski topology on projective varieties. The projective closure of affine variety. Morphisms of projective varieties. Projective equivalence.

Veronese morphism: definition, examples. Veronese morphisms are isomorphisms onto their image; statement, and proof in simple cases. Subvarieties of Veronese varieties. Segre maps and products of varieties.

Coordinate rings. The geometric form of Hilbert's Nullstellensatz. Correspondence between affine varieties (and morphisms between them) and finitely generated reduced K -algebras (and morphisms between them). Graded rings and homogeneous ideals. Homogeneous coordinate rings.

Discrete invariants of projective varieties: degree, dimension, Hilbert function. Statement of theorem defining Hilbert polynomial.

Quasi-projective varieties, and morphisms between them. The Zariski topology has a basis of affine open subsets. Rings of regular functions on open subsets and points of quasi-projective varieties. The ring of regular functions on an affine variety is the coordinate ring. Localisation and relationship with rings of regular functions.

Tangent space and smooth points. The singular locus is a closed subvariety. Algebraic re-formulation of the tangent space. Differentiable maps between tangent spaces.

Function fields of irreducible quasi-projective varieties. Rational maps between irreducible varieties, and composition of rational maps. Birational equivalence. Correspondence between dominant rational maps and homomorphisms of function fields. Blow-ups: of affine space at a point, of subvarieties of affine space, and of general quasi-projective varieties along general subvarieties. Statement of Hironaka's Desingularisation Theorem. Every irreducible variety is birational to a hypersurface. Re-formulation of dimension. Smooth points are a dense open subset.

16.4 Reading List

1. Karen E. Smith, *An invitation to algebraic geometry*

16.5 Further Reading

1. M Reid, *Undergraduate Algebraic Geometry*
2. K Hulek, *Elementary Algebraic Geometry*
3. A Gathmann, *Algebraic Geometry lecture notes*, online: www.mathematik.uni-kl.de/en/agag/members/professors/gathmann/notes/algeom
4. Shafarevich, *Basic Algebraic Geometry 1*
5. D Mumford, *The Red Book of Varieties and Schemes*

17 C3.5 Lie Groups

17.1 General Prerequisites

ASO: Group Theory, *A5: Topology* and *ASO: Introduction to Manifolds* are all useful but not essential. It would be desirable to have seen notions of derivative of maps from \mathbf{R}^n to \mathbf{R}^m , inverse and implicit function theorems, and submanifolds of \mathbf{R}^n . Acquaintance with the notion of an abstract manifold would be helpful but not really necessary.

17.2 Overview

The theory of Lie Groups is one of the most beautiful developments of pure mathematics in the twentieth century, with many applications to geometry, theoretical physics and mechanics. The subject is an interplay between geometry, analysis and algebra. Lie groups are groups which are simultaneously manifolds, that is geometric objects where the notion of differentiability makes sense, and the group multiplication and inversion are differentiable maps. The majority of examples of Lie groups are the familiar groups of matrices. The course does not require knowledge of differential geometry: the basic tools needed will be covered within the course.

17.3 Learning Outcomes

Students will have learnt the fundamental relationship between a Lie group and its Lie algebra, and the basics of representation theory for compact Lie groups. This will include a firm understanding of maximal tori and the Weyl group, and their role for representations.

17.4 Synopsis

Brief introduction to manifolds. Classical Lie groups. Left-invariant vector fields, Lie algebra of a Lie group. One-parameter subgroups, exponential map. Homomorphisms of Lie groups and Lie algebras. Ad and ad. Compact connected abelian Lie groups are tori. The Campbell-Baker-Hausdorff series (statement only).

Lie subgroups. Definition of embedded submanifolds. A subgroup is an embedded Lie subgroup if and only if it is closed. Continuous homomorphisms of Lie groups are smooth.

Correspondence between Lie subalgebras and Lie subgroups (proved assuming the Frobenius theorem). Correspondence between Lie group homomorphisms and Lie algebra homomorphisms. Ado's theorem (statement only), Lie's third theorem.

Basics of representation theory: sums and tensor products of representations, irreducibility, Schur's lemma. Compact Lie groups: left-invariant integration, complete reducibility. Representations of the circle and of tori. Characters, orthogonality relations. Peter-Weyl theorem (statement only).

Maximal tori. Roots. Conjugates of a maximal torus cover a compact connected Lie group. Weyl group. Reflections. Weyl group of $U(n)$. Representations of a compact connected Lie group are the Weyl-invariant representations of a maximal torus (proof of inclusion only). Representation ring of $T\mathcal{E}subn$; and $U(n)$.

Killing form. Remarks about the classification of compact Lie groups.

17.5 Reading List

1. J. F. Adams, *Lectures on Lie Groups* (University of Chicago Press, 1982).
2. T. Bröcker and T. tom Dieck, *Representations of Compact Lie Groups* (Graduate Texts in Mathematics, Springer, 1985).

17.6 Further Reading

1. R. Carter, G. Segal and I. MacDonald, *Lectures on Lie Groups and Lie Algebras* (LMS Student Texts, Cambridge, 1995).
2. W. Fulton, J. Harris, *Representation Theory: A First Course* (Graduate Texts in Mathematics, Springer, 1991).
3. F. W. Warner, *Foundations of Differentiable Manifolds and Lie Groups* (Graduate Texts in Mathematics, 1983).

18 C3.6 Modular Forms

18.1 General Prerequisites

Part A Number Theory, Topology and Part B Geometry of Surfaces, Algebraic Curves (or courses covering similar material) are useful but not essential.

18.2 Overview

The course aims to introduce students to the beautiful theory of modular forms, one of the cornerstones of modern number theory. This theory is a rich and challenging blend of methods from complex analysis and linear algebra, and an explicit application of group actions.

18.3 Learning Outcomes

The student will learn about modular curves and spaces of modular forms, and understand in special cases how to compute their genus and dimension, respectively. They will see that modular forms can be described explicitly via their q -expansions, and they will be familiar with explicit examples of modular forms. They will learn about the rich algebraic structure on spaces of modular forms, given by Hecke operators and the Petersson inner product.

18.4 Synopsis

Overview and examples of modular forms. Definition and basic properties of modular forms. Topology of modular curves: a fundamental domain for the full modular group; fundamental domains for subgroups Γ of finite index in the modular group; the compact surfaces $X\Gamma$; explicit triangulations of $X\Gamma$ and the computation of the genus using the Euler characteristic formula; the congruence subgroups $\Gamma(N)$, $\Gamma_0(N)$ and $\Gamma_1(N)$; examples of genus computations. Dimensions of spaces of modular forms: general dimension formula (proof non-examinable); the valence formula (proof non-examinable). Examples of modular forms: Eisenstein series in level 1; Ramanujan's Δ -function; some arithmetic applications. The Petersson inner product. Modular forms as functions on lattices: modular forms of level 1 as functions on lattices; Eisenstein series revisited. Hecke operators in level 1: Hecke operators on lattices; Hecke operators on modular forms and their q -expansions; Hecke operators are Hermitian; multiplicity one.

18.5 Reading List

1. F. Diamond and J. Shurman, *A First Course in Modular Forms*, Graduate Texts in Mathematics 228, Springer-Verlag, 2005
2. R.C. Gunning, *Lectures on Modular Forms*, Annals of mathematical studies 48, Princeton University Press, 1962.
3. J.S. Milne, *Modular Functions and Modular Forms*, www.jmilne.org/math/CourseNotes/mf.html
4. J.-P. Serre, *A Course in Arithmetic*, Chapter VII, Graduate Texts in Mathematics 7, Springer-Verlag, 1973.

19 C3.7 Elliptic Curves

19.1 General Prerequisites

It is helpful, but not essential, if students have already taken a standard introduction to algebraic curves and algebraic number theory. For those students who may have gaps in their background, I have placed the file "Preliminary Reading" permanently on the Elliptic Curves webpage, which gives in detail (about 30 pages) the main prerequisite knowledge for the course.

19.2 Overview

Elliptic curves give the simplest examples of many of the most interesting phenomena which can occur in algebraic curves; they have an incredibly rich structure and have been the testing ground for many developments in algebraic geometry whilst the theory is still full of deep unsolved conjectures, some of which are amongst the oldest unsolved problems in mathematics. The course will concentrate on arithmetic aspects of elliptic curves defined over the rationals, with the study of the group of rational points, and explicit determination of the rank, being the primary focus. Using elliptic curves over the rationals as an example, we will be able to introduce many of the basic tools for studying arithmetic properties of algebraic varieties.

19.3 Learning Outcomes

On completing the course, students should be able to understand and use properties of elliptic curves, such as the group law, the torsion group of rational points, and 2-isogenies between elliptic curves. They should be able to understand and apply the theory of fields with valuations, emphasising the p -adic numbers, and be able to prove and apply Hensel's Lemma in problem solving. They should be able to understand the proof of the Mordell-Weil Theorem for the case when an elliptic curve has a rational point of order 2, and compute ranks in such cases, for examples where all homogeneous spaces for descent-via-2-isogeny satisfy the Hasse principle. They should also be able to apply the elliptic curve method for the factorisation of integers.

19.4 Synopsis

Non-singular cubics and the group law; Weierstrass equations.

Elliptic curves over finite fields; Hasse estimate (stated without proof).

p -adic fields (basic definitions and properties).

1-dimensional formal groups (basic definitions and properties).

Curves over p -adic fields and reduction mod p .

Computation of torsion groups over \mathbb{Q} ; the Nagell-Lutz theorem.

2-isogenies on elliptic curves defined over \mathbb{Q} , with a \mathbb{Q} -rational point of order 2.

Weak Mordell-Weil Theorem for elliptic curves defined over \mathbb{Q} , with a \mathbb{Q} -rational point of order 2.

Height functions on Abelian groups and basic properties.

Heights of points on elliptic curves defined over \mathbb{Q} ; statement (without proof) that this gives a height function on the Mordell-Weil group.

Mordell-Weil Theorem for elliptic curves defined over \mathbb{Q} , with a \mathbb{Q} -rational point of order 2.

Explicit computation of rank using descent via 2-isogeny.

Public keys in cryptography; Pollard's $(p - 1)$ method and the elliptic curve method of factorisation.

19.5 Reading List

1. J.W.S. Cassels, *Lectures on Elliptic Curves*, LMS Student Texts 24 (Cambridge University Press, 1991).
2. N. Koblitz, *A Course in Number Theory and Cryptography*, Graduate Texts in Mathematics 114 (Springer, 1987).
3. J.H. Silverman and J. Tate, *Rational Points on Elliptic Curves*, Undergraduate Texts in Mathematics (Springer, 1992).
4. J.H. Silverman, *The Arithmetic of Elliptic Curves*, Graduate Texts in Mathematics 106 (Springer, 1986).

19.6 Further Reading

1. A. Knapp, *Elliptic Curves, Mathematical Notes 40* (Princeton University Press, 1992).
2. G. Cornell, J.H. Silverman and G. Stevens (editors), *Modular Forms and Fermat's Last Theorem* (Springer, 1997).
3. J.H. Silverman, *Advanced Topics in the Arithmetic of Elliptic Curves*, Graduate Texts in Mathematics 151 (Springer, 1994).

20 C3.8 Analytic Number Theory

20.1 General Prerequisites

Basic ideas of complex analysis. Elementary number theory. Some familiarity with Fourier series will be helpful but not essential.

20.2 Overview

The aim of this course is to study the prime numbers using the famous Riemann ζ -function. In particular, we will study the connection between the primes and the zeros of the ζ -function. We will state the Riemann hypothesis, perhaps the most famous unsolved problem in mathematics, and examine its implication for the distribution of primes. We will prove the prime number theorem, which states that the number of primes less than X is asymptotic to $X/\log X$.

20.3 Learning Outcomes

In addition to the highlights mentioned above, students will gain experience with different types of Fourier transform and with the use of complex analysis.

20.4 Synopsis

Introductory material on primes. Arithmetic functions: Möbius function, Euler's ϕ -function, the divisor function, the σ -function. Multiplicativity. Dirichlet series and Euler products. The von Mangoldt function.

The Riemann ζ -function for $\Re(s) > 1$. Euler's proof of the infinitude of primes. ζ and the von Mangoldt function.

Schwarz functions on \mathbf{R} , \mathbf{Z} , \mathbf{R}/\mathbf{Z} and their Fourier transforms. *Inversion formulas and uniqueness*. The Poisson summation formula. The meromorphic continuation and functional equation of the ζ -function. Poles and zeros of ζ and statement of the Riemann hypothesis. Basic estimates for ζ .

The classical zero-free region. Proof of the prime number theorem. Implications of the Riemann hypothesis for the distribution of primes.

20.5 Reading List

Full printed notes will be provided for the course, including the non-examinable topics (marked with asterisks above). The following books are relevant to the course.

1. G. H. Hardy and E. M. Wright, *An introduction to the Theory of Numbers* (Sixth edition, OUP 2008). Chapters 16, 17, 18.
2. H. Davenport, *Multiplicative number theory* (Third Edition, Springer Graduate texts 74), selected parts of the first half.
3. M. du Sautoy, *Music of the primes* (this is a popular book which could be useful background reading for the course).

21 C3.9 Computational Algebraic Topology

21.1 General Prerequisites

Some familiarity with the main concepts from algebraic topology, homological algebra and category theory will be helpful.

21.2 Overview

Ideas and tools from algebraic topology have become more and more important in computational and applied areas of mathematics. This course will provide at the masters level an introduction to the main concepts of (co)homology theory, and explore areas of applications in data analysis and in foundations of quantum mechanics and quantum information.

21.3 Learning Outcomes

Students should gain a working knowledge of homology and cohomology of simplicial sets and sheaves, and improve their geometric intuition. Furthermore, they should gain an awareness of a variety of application in rather different, research active fields of applications with an emphasis on data analysis and contextuality.

21.4 Synopsis

The course has two parts. The first part will introduce students to the basic concepts and results of (co)homology, including sheaf cohomology. In the second part applied topics are introduced and explored.

Core: Homology and cohomology of chain complexes. Algorithmic computation of boundary maps (with a view of the classification theorem for finitely generated modules over a PID). Chain homotopy. Snake Lemma. Simplicial complexes. Other complexes (Delaunay, Cech). Mayer-Vietoris sequence. Poincare duality. Alexander duality. Acyclic carriers. Discrete Morse theory. (6 lectures)

Topic A: Persistent homology: barcodes and stability, applications to data analysis, generalisations. (4 lectures)

Topic B: Sheaf cohomology and applications to quantum non-locality and contextuality. Sheaf-theoretic representation of quantum non-locality and contextuality as obstructions to global sections. Cohomological characterizations and proofs of contextuality. (6 lectures)

21.5 Reading List

H. Edelsbrunner and J.L. Harer, *Computational Topology - An Introduction*, AMS (2010).

See also, U. Tillmann, Lecture notes for CAT 2012, in <http://people.maths.ox.ac.uk/tillmann/CAT.html>

Topic A:

1. G. Carlsson, *Topology and data*, Bulletin A.M.S. 46 (2009), 255-308.
2. H. Edelsbrunner, J.L. Harer, *Persistent homology: A survey*, Contemporary Mathematics 452 A.M.S. (2008), 257-282.
3. S. Weinberger, *What is ... Persistent Homology?*, Notices A.M.S. 58 (2011), 36-39.
4. P. Bubenik, J. Scott, *Categorification of Persistent Homology*, Discrete Comput. Geom. (2014), 600-627.

Topic B:

1. S. Abramsky and Adam Brandenburger, *The Sheaf-Theoretic Structure Of Non-Locality and Contextuality*. In *New Journal of Physics*, 13(2011), 113036, 2011.
2. S. Abramsky and L. Hardy, *Logical Bell Inequalities*, Phys. Rev. A 85, 062114 (2012).

3. S. Abramsky, S. Mansfield and R. Soares Barbosa, The Cohomology of Non-Locality and Contextuality, in *Proceedings of Quantum Physics and Logic 2011*, Electronic Proceedings in Theoretical Computer Science, vol. 95, pages 1-15, 2012.

22 C3.10 Additive Combinatorics

22.1 General Prerequisites

Students should be familiar with elementary number theory such as modular arithmetic and prime factorisations. The first half of ASO Number Theory (not including the material on quadratic residues) will be quite sufficient. At one point we will state and use Euler's formula for planar graphs. This is covered in B8.5 Graph Theory, but the statement may be understood independently of that course. Early in the course we will use some simple facts about the distribution of prime numbers. This topic is explored in far greater detail in C3.8 Analytic Number Theory, but we will not assume attendance at that course.

22.2 Overview

The aim of this course is to present classic results in additive and combinatorial number theory, showing how tools from a variety of mathematical areas may be used to solve number-theoretical problems.

We will begin by looking at classical theorems about writing natural numbers as the sums of squares and primes. For instance, we will prove Lagrange's theorem that every number is the sum of four squares, and we will show that every large integer is the sum of a bounded number of primes.

Next we will look at more general sets of integers, proving a famous theorem of Roth: every set of integers with positive density contains three distinct elements in arithmetic progression.

We will also look at the structure of finite sets A of integers which are almost closed under addition in the sense that their sumset $A + A := \{a_1 + a_2 : a_1, a_2 \in A\}$ is relatively small. The highlight here is Freiman's theorem, which states that any such set has a precise combinatorial structure known as a generalised progression.

Finally, we will look at instances of the sum-product phenomenon, which says that it is impossible for a finite set of integers to be simultaneously additively- and multiplicatively structured. This section draws from a particularly rich set of other mathematical areas, including graph theory, geometry and analysis. Nonetheless, prerequisites will be minimal and we will develop what we need from scratch.

22.3 Synopsis

The classical bases. Every prime congruent to 1 modulo 4 is a sum of two squares. Every natural number is the sum of four squares. *Discussion of sums of three squares*. Schnirelman density. Application of Selberg's sieve to show that every large number is the sum of at most C primes for some fixed C .

Progressions of length 3. Basic properties of Fourier transforms. Roth's theorem that every subset of $\{1, \dots, N\}$ of size at least δN contains three elements in arithmetic progression, provided N is sufficiently large in terms of δ .

Sumsets and Freiman's theorem. Basic sumset estimates. Additive energy and its relation to sumsets: statement (but not proof) of the Balog-Szemerédi-Gowers theorem. Bohr sets and Bogolyubov's theorem. Minkowski's second theorem (statement only). Freiman's theorem on sets with small doubling constant.

Sum-product theorems. The crossing number inequality for graphs. The Szemerédi-Trotter theorem on point-line incidences, and application to prove that either $|A + A|$ or $|A \cdot A|$ has size at least $c|A|^{5/4}$. The Prékopa-Leindler inequality, quasicubes and sumsets. Proof of Bourgain and Chang's result that either the m -fold sumset $A + A + \dots + A$ or the m -fold product set $A \cdot A \cdot \dots \cdot A$ has size at least $|A|^{f(m)}$, where $f(m) \rightarrow \infty$.

If time allows the course will conclude with a brief non-examinable discussion of Gowers's work on Szemerédi's theorem for progressions of length 4 and longer, which ties together several earlier strands in the course.

22.4 Reading List

Full printed notes will be produced for the course and these will be the primary resource. M. Nathanson's two books *Additive Number Theory* cover much of the material in the course. T. Tao and V. Vu *Additive Combinatorics* is also useful.

23 C3.11 Riemannian Geometry

23.1 General Prerequisites

Differentiable Manifolds is required. An understanding of covering spaces will be strongly recommended.

23.2 Overview

Riemannian Geometry is the study of curved spaces and provides an important tool with diverse applications from group theory to general relativity. The surprising power of Riemannian Geometry is that we can use local information to derive global results.

This course will study the key notions in Riemannian Geometry: geodesics and curvature. Building on the theory of surfaces in \mathbb{R}^3 in the Geometry of Surfaces course, we will describe the notion of Riemannian submanifolds, and study Jacobi fields, which exhibit the interaction between geodesics and curvature.

We will prove the Hopf–Rinow theorem, which shows that various notions of completeness are equivalent on Riemannian manifolds, and classify the spaces with constant curvature.

The highlight of the course will be to see how curvature influences topology. We will see this by proving the Cartan–Hadamard theorem, Bonnet–Myers theorem and Synge's theorem.

23.3 Learning Outcomes

The candidate will have great familiarity working with Riemannian metrics, the Levi-Civita connection, geodesics and curvature, both in a local coordinate description and using coordinate-free expressions. The candidate will gain understanding of Riemannian submanifolds, Jacobi fields, completeness, and be able to prove and apply fundamental results in the subject, including the theorems of Hopf–Rinow, Cartan–Hadamard, Bonnet–Myers and Synge.

23.4 Synopsis

Riemannian manifolds: basic examples of Riemannian metrics, Levi-Civita connection.

Geodesics: definition, first variation formula, exponential map, minimizing properties of geodesics.

Curvature: Riemann curvature tensor, sectional curvature, Ricci curvature, scalar curvature.

Riemannian submanifolds: examples, second fundamental form, Gauss–Codazzi equations.

Jacobi fields: Jacobi equation, conjugate points.

Completeness: Hopf–Rinow and Cartan–Hadamard theorems

Constant curvature: classification of complete manifolds with constant curvature.

Second variation and applications: second variation formula, Bonnet–Myers and Synge’s theorems.

23.5 Reading List

1. M.P. do Carmo, *Riemannian Geometry*, (Birkhauser, 1992).
2. J.M. Lee, *Riemannian Manifolds: An Introduction to Curvature*, (Springer, 1997).
3. S. Gallot, D. Hulin and J. Lafontaine, *Riemannian Geometry*, (Springer, 1987).
4. W. Boothby, *An Introduction to Differentiable Manifolds and Riemannian Geometry*, 2nd edition, (Academic Press, 1986).

24 C3.12 Low-Dimensional Topology and Knot Theory

24.1 General Prerequisites

B3.5 Topology and Groups (MT) and C3.1 Algebraic Topology (MT) are essential. We will assume working knowledge of the fundamental group, covering spaces, homotopy, homology, and cohomology. B3.2 Geometry of Surfaces (MT) and C3.3 Differentiable Manifolds (MT) are useful but not essential, though some prior knowledge of smooth manifolds and bundles should make the material more accessible.

24.2 Overview

Low-dimensional topology is the study of 3- and 4-manifolds and knots. The classification of manifolds in higher dimensions can be reduced to algebraic topology. These methods fail in dimensions 3 and 4. Dimension 3 is geometric in nature, and techniques from group theory have also been very successful. In dimension 4, gauge-theoretic techniques dominate. This course provides an overview of the rich world of low-dimensional topology that draws on many areas of mathematics. We will explain why higher dimensions are in some sense easier to understand, and review some basic results in 3- and 4-manifold topology and knot theory.

24.3 Learning Outcomes

The students will become acquainted with topological and smooth manifolds. They will master important techniques from Morse theory and learn how to manipulate handle decompositions of manifolds. They will get an idea about the role of the h-cobordism theorem and the Whitney trick in higher-dimensional topology. They will learn a variety of techniques in knot theory, including how to manipulate diagrams using Reidemeister moves, how to derive knot invariants from Seifert surfaces, and how some of these are related to 4-dimensional quantities. They will be able to represent 3-manifolds using Heegaard decompositions, how to write them as sums of prime pieces using normal surface theory, and how to construct 3-manifolds via Dehn surgery and branched double covers along links. Finally, they will be able to represent 4-manifolds using Kirby diagrams and how to determine their homeomorphism type using the intersection form.

24.4 Synopsis

The definition of topological and smooth manifolds. Morse theory, handle decompositions, surgery. Every group can be the fundamental group of a manifold in dimension greater than three. The h-cobordism theorem, outline of proof and the Whitney trick. Application: The generalized Poincaré conjecture. Knots and links: Reidemeister moves, Seifert surface and genus, Alexander polynomial, fibred knots, Jones polynomial, prime decomposition, 4-ball genus 3-manifolds: Heegaard decompositions, unique prime decomposition, loop theorem, lens spaces, Dehn surgery, branched double cover 4-manifolds: Kirby calculus, the intersection form, Freedman's and Donaldson's theorems (without proof)

24.5 Reading List

1. W. B. Raymond Lickorish, *An introduction to knot theory*
2. Dale Rolfsen; American Mathematical Society *Knots and links*
3. Alexandru Scorpan, *The wild world of 4-manifolds*
4. John W. Milnor; Michael Spivak; R. O. Wells, *Morse theory*
5. John W. Milnor; Laurence C. Siebenmann; J. Sondow, *Lectures on the h-cobordism theorem*

25 C4.1 Further Functional Analysis

25.1 General Prerequisites

Students wishing to take this course are expected to have a thorough understanding of the basic theory of normed vector spaces (including properties and standard examples of Banach and Hilbert spaces, dual spaces, and the Hahn-Banach theorem) and of bounded linear operators (ideally including the Open Mapping Theorem, the Inverse Mapping Theorem and the Closed Graph Theorem). Some fluency with topological notions such as (sequential) compactness and bases of topological spaces will also be assumed, as will be basic familiarity with the Lebesgue integral. A number of these prerequisites will be reviewed (briefly) during the course, and there will be a document available on the course webpage summarising most of the relevant background material.

25.2 Overview

This course builds on what is covered in introductory courses on Functional Analysis, by extending the theory of Banach spaces and operators. As well as developing general methods that are useful in operator theory, we shall look in more detail at the structure and special properties of "classical" sequence spaces and function spaces.

25.3 Learning Outcomes

By the end of this course, students will be able to:

1. Establish and use both extension and separation versions of the Hahn Banach Theorem, and geometric properties of the norm, to obtain dualities between embeddings and quotients and establish reflexivity both abstractly and in important examples, such as Lebesgue spaces.
2. work with the weak and weak*-topologies on Banach spaces, establish and use the Banach-Alaoglu theorem, relating this to characterisations of reflexivity, and describe closures in both norm and weaker topologies using annihilators, and preannihilators.
3. Manipulate properties of compact and Fredholm operators on Banach and Hilbert spaces, to establish and use the Fredholm alternative, and obtain spectral theorems for compact operators both in abstract and concrete settings.

25.4 Synopsis

Normed vector spaces and Banach spaces. Dual spaces. Direct sums and complemented subspaces. Quotient spaces and quotient operators.

The Baire Category Theorem and its consequences (review).

Hahn-Banach extension and separation theorems. The bidual space. Reflexivity. Completion of a normed vector space.

Convexity and smoothness of norms. Lebesgue spaces and their duals.

Weak and weak* topologies. The Banach-Alaoglu theorem. Goldstine's theorem. Equivalence of reflexivity and weak compactness of the closed unit ball. The Schur property of ℓ^1 Weakly compact operators.

Compactness in normed vector spaces. Compact operators. Schauder's theorem on compactness of dual operators. Completely continuous operators.

The Closed Range Theorem. Fredholm theory: Fredholm operators; the Fredholm index; perturbation results; the Fredholm Alternative. Spectral theory of compact operators. The Spectral Theorem for compact self-adjoint operators.

25.5 Reading List

1. M. Fabian et al., *Functional Analysis and Infinite-Dimensional Geometry* (Canadian Math. Soc, Springer 2001)
2. N.L. Carothers, *A Short Course on Banach Space Theory* (LMS Student Text, CUP 2004).

25.6 Further Reading

1. J. Conway, *A course in Functional Analysis* (Springer 2007)
2. B. Bollobas, *Linear Analysis: An Introductory Course* (CUP 1999)

26 C4.3 Functional Analytic Methods for PDEs

26.1 General Prerequisites

A4 Integration. There will be a 'Users' Guide to Integration' on the subject website and anyone who has not learned Lebesgue Integration can read it up over the summer vacation. In addition some knowledge of functional analysis, in particular Banach spaces and compactness, is useful.

26.2 Overview

The course will introduce some of the modern techniques in partial differential equations that are central to the theoretical and numerical treatments of linear and nonlinear partial differential equations arising in science, geometry and other fields.

It provides valuable background for the Part C courses on Calculus of Variations, Fixed Point Methods for Nonlinear PDEs, and Finite Element Methods.

26.3 Learning Outcomes

Students will learn techniques and results about Lebesgue and Sobolev Spaces, distributions and weak derivatives, embedding theorems, traces, weak solution to elliptic PDE's, existence, uniqueness, and smoothness of weak solutions.

26.4 Synopsis

Why functional analysis methods are important for PDE's?

Revision of relevant definitions and statements from functional analysis: completeness, separability, compactness, and duality.

Revision of relevant definitions and statements from Lebesgue integration theory: sequences of measurable functions, Lebesgue and Riesz theorems.

Lebesgue spaces: completeness, dense sets, linear functionals and weak convergence.

Distributions and distributional derivatives.

Sobolev spaces: mollifications and weak derivatives, completeness, Friedrichs inequality, star-shaped domains and dense sets, extension of functions with weak derivatives.

Embedding of Sobolev spaces into Lebesgue spaces: Poincare inequality, Reillich-Kondrachov-Sobolev theorems on compactness.

Traces of functions with weak derivatives.

Dirichlet boundary value problems for elliptic PDE's, Fredholm Alternative (uniqueness implies existence), variational method, spectrum of elliptic differential operators under Dirichlet boundary conditions.

Smoothness of weak solutions: embedding from Sobolev spaces into spaces of Hölder continuous functions, regularity of distributional solutions to elliptic equations with continuous coefficients. Strong solutions to the Dirichlet problem for elliptic differential operators.

26.5 Reading List

1. Lawrence C. Evans, *Partial differential equations*, (Graduate Studies in Mathematics 2004), American Mathematical Society
2. Elliott H. Lieb and Michael Loss, *Analysis*, 2nd Edition, (Graduate Studies in Mathematics 2001), American Mathematical Society

26.6 Further Reading

1. E. Kreyszig, *Introductory Functional Analysis with Applications*, Wiley (revised edition, 1989)
2. P.D. Lax *Functional analysis* (Wiley-Interscience, New York, 2002).
3. J. Rauch, *Partial differential equations*, (Springer-Verlag, New York, 1992).

27 C4.4 Hyperbolic Equations

27.1 General Prerequisites

A good background in Multivariate Calculus and Lebesgue Integration is expected (for instance as covered in the Oxford Prelims and Part A Integration). It would be useful to

know some basic Functional Analysis and Distribution Theory; however, this is not strictly necessary as the presentation will be self-contained.

27.2 Overview

We introduce analytical and geometric approaches to hyperbolic equations, by discussing model problems from transport equations, wave equations, and conservation laws. These approaches have been applied and extended extensively in recent research and lie at the heart of the theory of hyperbolic PDEs.

27.3 Synopsis

1. Transport equations and nonlinear first order equations: Method of characteristics, formation of singularities
2. Introduction to nonlinear hyperbolic conservation laws: Discontinuous solutions, Rankine-Hugoniot relation, Lax entropy condition, shock waves, rarefaction waves, Riemann problem, entropy solutions, Lax-Oleinik formula, uniqueness.
3. Linear wave equations: The solution of Cauchy problem, energy estimates, finite speed of propagation, domain of determination, light cone and null frames, hyperbolic rotation and Lorentz vector fields, Sobolev inequalities, Klainerman inequality.
4. Nonlinear wave equations: local well-posedness, weak solutions

If time permits, we might also discuss parabolic approximation (viscosity method), compactness methods, Littlewood-Paley theory, and harmonic analysis techniques for hyperbolic equations/systems (off syllabus - not required for exam)

27.4 Reading List

1. Alinhac, S, *Hyperbolic Partial Differential Equations*, Springer-Verlag: New York, 2009.
2. Evans, L, *Partial Differential Equations*, Second edition. Graduate Studies in Mathematics, 19. American Mathematical Society, 2010
3. John, F, *Partial Differential Equations*, Fourth edition. Applied Mathematical Sciences, 1. Springer-Verlag: New York, 1982

28 C4.6 Fixed Point Methods for Nonlinear PDEs

28.1 General Prerequisites

Basic results on weak derivatives and Sobolev spaces either from B4.3 Distribution Theory or from C4.3 Functional Analytic Methods for PDEs. Some knowledge of functional analysis, mainly notions of Banach spaces, and weak convergence, is useful.

28.2 Overview

This course gives an introduction to the techniques of nonlinear functional analysis with emphasis on the major fixed point theorems and their applications to nonlinear differential equations and variational inequalities, which abound in applications such as fluid and solid mechanics, population dynamics and geometry.

28.3 Learning Outcomes

Besides becoming acquainted with the fixed point theorems of Banach, Brouwer and Schauder, students will see the abstract principles in a concrete context. Hereby they also reinforce techniques from elementary topology, functional analysis, Banach spaces, compactness methods, calculus of variations and Sobolev spaces.

28.4 Synopsis

Examples of nonlinear differential equations and variational inequalities. Contraction Mapping Theorem and applications. Brouwer's fixed point theorem, proof via Calculus of Variations and Null-Lagrangians. Compact operators and Schauder's fixed point theorem. Recap of basic results on Sobolev spaces. Applications of Schauder's fixed point theorem to nonlinear elliptic equations. Variational inequalities and monotone operators. Applications of monotone operator theory to nonlinear elliptic equations (p-Laplacian, stationary Navier-Stokes)

28.5 Reading List

1. Lawrence C. Evans, *Partial Differential Equations*, Graduate Studies in Mathematics (American Mathematical Society, 2004).
2. E. Zeidler, *Nonlinear Functional Analysis I & II* (Springer-Verlag, 1986/89).
3. M. S. Berger, *Nonlinearity and Functional Analysis* (Academic Press, 1977).
4. K. Deimling, *Nonlinear Functional Analysis* (Springer-Verlag, 1985).
5. L. Nirenberg, *Topics in Nonlinear Functional Analysis*, Courant Institute Lecture Notes (American Mathematical Society, 2001).
6. R.E. Showalter, *Monotone Operators in Banach Spaces and Nonlinear Partial Differential Equations*, Mathematical Surveys and Monographs, vol.49 (American Mathematical Society, 1997).

29 C4.8 Complex Analysis: Conformal Maps and Geometry

29.1 General Prerequisites

The only necessary prerequisite is a basic complex analysis course: analytic functions, Taylor series, contour integration, Cauchy theorems, residues, maximum modulus, Liouville's

theorem. Some basic results that might not be covered by a basic course (such as argument principle and the Rouché theorem) will be given in the introductory chapter of the lecture notes.

29.2 Overview

The theory of conformal maps has a very long and rich history. Its foundations were laid out by Riemann in mid XIX century and it was one of the central areas of the Complex Analysis since then.

The aim of the course is to teach the principal techniques and methods of analytic and geometric function theory. We start by proving the Riemann mapping theorem which claims that all non-trivial simply connected domains are conformal images of the unit disc. This provides a connection between planar domains and 1-to-1, or univalent, analytic functions in the unit disc.

In this course we will study the Riemann mapping theorem and general theory of univalent functions, study how geometric properties of domains are related to analytic properties of functions. We will also study conformal invariants: quantities that do not change under conformal transformations. We will see that many of these invariants have a simple geometric interpretation and could be used to obtain numerous beautiful results.

29.3 Learning Outcomes

Students will have been introduced to ideas and techniques of geometric function theory that play important role and have a lot of applications in other areas of analysis. In particular, they will learn the proof of the Riemann mapping theorem and the concept of conformal invariants.

29.4 Synopsis

We will cover the following topics:

- The Riemann mapping theorem. The main goal will be to prove Riemann's theorem which tells us that any non-trivial simply-connected domain can be conformally mapped onto the unit disc. This will be the key result for the entire course since it will allow us to connect the geometry of a domain with the analytical properties of a conformal map which sends this domain to the unit disc. Within this section we will discuss
 1. Möbius transformations and the Schwarz lemma
 2. Normal families, the Montel and Hurwitz theorems
 3. Proof of Riemann mapping theorem
 4. Constructive uniformization: Christoffel-Schwarz mappings and iterative methods
 5. Boundary correspondence, accessible points and prime ends

- 6. Uniformization of multiply-connected domains (without proof)
- 7. Applications: the Dirichlet boundary problem
- Basic theory of univalent functions. In this part we will study the universal estimates that are valid for all conformal maps on the unit disc.
 - 1. Area theorem and coefficient estimates
 - 2. The Koebe 1/4 theorem, distortion theorems
 - 3. Conformal invariants: extremal length and its applications
- Conformal invariants
 - 1. Conformal invariance of Green's function and harmonic measure
 - 2. Extremal length, its conformal invariance and applications

29.5 Reading List

There is a number of books that cover many of these topic. I would suggest

1. L. Ahlfors, *Complex analysis*. This is a very good advanced textbook on Complex analysis. If you are a bit rusty on the basic complex analysis, then you might find everything you need (and a bit more) in Chapters 1-4. We will cover some of the material from chapters 5-6.
2. L. Ahlfors, *Conformal Invariants*. We will cover some topics from Chapters 1-6.
3. Ch. Pommerenke, *Univalent functions*. This book is mostly for further reading. We will discuss some of the results that are covered in Chapters 1,5,6, and 10.
4. Ch. Pommerenke, *Boundary behaviour of conformal maps*. This is an updated version of the previous book. We will be interested in Chapters 1,4, and 8.
5. P. Duren, *Univalent functions*. This is an excellent book about general theory of the univalent functions. We are mostly interested in the first three chapters.
6. G. Goluzin, *Geometric Theory of Functions of a Complex Variable*. This book contains vast amount of information about the geometric function theory. We will cover some of the results from the first four chapters.

30 C4.9 Optimal Transport & Partial Differential Equations

30.1 General Prerequisites

Good command of Part A Integration, Probability and Differential Equations 1 are essential; the main concepts which will be used are the convergence theorems and the theorems of Fubini and Tonelli, and the notions of measurable functions, integrable functions, null sets and L^p spaces. The Cauchy-Lipschitz theory and Picard's theorem proofs will be used. Basic knowledge of random variables, laws, expectations, and independence are needed. A good working knowledge of Part A Core Analysis (metric spaces) is expected. Knowledge of B8.1 Probability, Measure and Martingales will certainly help but it is not essential.

30.2 Overview

This course will serve as an introduction to optimal transportation theory, its application in the analysis of PDE, and its connections to the macroscopic description of interacting particle systems.

30.3 Learning Outcomes

Getting familiar with the Monge-Kantorovich problem and transport distances. Derivation of macroscopic models via the mean-field limit and their analysis based on contractivity of transport distances. Dynamic Interpretation and Geodesic convexity. A brief introduction to gradient flows and examples.

30.4 Synopsis

1. Interacting Particle Systems & PDE
 - Granular Flow Models and McKean-Vlasov Equations.
 - Nonlinear Diffusion and Aggregation-Diffusion Equations.
2. Optimal Transportation: The metric side
 - Functional Analysis tools: weak convergence of measures. Prokhorov's Theorem. Direct Method of Calculus of Variations.
 - Monge Problem. Kantorovich Duality.
 - Transport distances between measures: properties. The real line. Probabilistic Interpretation: couplings.
3. Mean Field Limit & Couplings
 - Continuity Equation: measures sliding down a convex valley.
 - Dobrushin approach: derivation of the Aggregation Equation.
 - Boltzmann Equation for Maxwellian molecules: Tanaka Theorem.
4. An Introduction to Gradient Flows
 - Dynamic Interpretation of optimal transport.
 - McCann's Displacement Convexity: Internal, Interaction and Confinement Energies.
 - Gradient Flows: Differential and metric viewpoints.

30.5 Reading List

1. F. Golse, *On the Dynamics of Large Particle Systems in the Mean Field Limit, Lecture Notes in Applied Mathematics and Mechanics 3*. Springer, 2016.
2. L. C. Evans, *Weak convergence methods for nonlinear partial differential equations. CBMS Regional Conference Series in Mathematics 74*, AMS, 1990.

3. F. Santambrogio, *Optimal Transport for Applied Mathematicians: Calculus of Variations, PDEs, and Modeling*, *Progress in Nonlinear Differential Equations and Their Applications*, Birkhauser 2015.
4. C. Villani, *Topics in Optimal Transportation*, AMS Graduate Studies in Mathematics, 2003

30.6 Further Reading

1. L. Ambrosio, G. Savare, *Handbook of Differential Equations: Evolutionary Equations*, Volume 3-1, 2007.
2. C. Villani, *Optimal Transport: Old and New*, Springer 2009

31 C5.2 Elasticity and Plasticity

31.1 General Prerequisites

Familiarity will be assumed with the Part A course options: *A2: Metric Spaces and Complex Analysis*, *A1: Differential Equations 1*, *A6 Differential Equations 2* and *ASO: Calculus of Variations*. A basic understanding of stress tensors from either *B5.3 Viscous Flow* or *C5.1 Solid Mechanics* will also be required. The following courses are also helpful: *B5.1 Techniques of Applied Mathematics*, *B5.2 Applied Partial Differential Equations*, *C5.5 Perturbation Methods*, and *C5.6 Applied Complex Variables*.

31.2 Overview

The course starts with a rapid overview of mathematical models for basic solid mechanics. Benchmark solutions are derived for static problems and wave propagation in linear elastic materials. It is then shown how these results can be used as a basis for practically useful problems involving thin beams and plates. Simple geometrically nonlinear models are then introduced to explain buckling, fracture and contact. Models for yield and plasticity are then discussed, both microscopically and macroscopically.

31.3 Learning Outcomes

By the end of this course, students will be able:

1. to formulate and solve problems in linear elasticity, including models for elastic waves, mode conversion and mode III cracks;
2. to derive models for thin elastic beams and to describe buckling behaviour using weakly nonlinear asymptotic analysis;
3. to derive, analyse and solve linear complementarity problems describing smooth contact of elastic strings and membranes;

4. to formulate, analyse and solve free boundary problems for linear perfectly plastic yield of granular materials and metals in simple geometries.

31.4 Synopsis

Review of tensors, conservation laws, Navier equations. Antiplane strain, torsion, plane strain. Elastic wave propagation, Rayleigh waves. Ad hoc approximations for thin materials; simple bifurcation theory and buckling. Simple mixed boundary value problems, brittle fracture and smooth contact. Perfect plasticity theories for granular materials and metals.

31.5 Reading List

1. P. D. Howell, G. Kozyreff and J. R. Ockendon, *Applied Solid Mechanics* (Cambridge University Press, 2008)
2. S. P. Timoshenko and J. N. Goodier, *Theory of Elasticity* (McGraw-Hill, 1970)
3. L.D. Landau and E.M. Lifshitz, *Theory of Elasticity* (Pergamon Press, 1986)

32 C5.4 Networks

32.1 General Prerequisites

Basic notions of linear algebra, probability and some computational experience. Numerical codes will be illustrated in Python in tutorials, but the student has the possibility to use the language of their choice. Relevant notions of graph theory will be reviewed.

32.2 Overview

Network Science provides generic tools to model and analyse systems in a broad range of disciplines, including biology, computer science and sociology. This course aims at providing an introduction to this interdisciplinary field of research, by integrating tools from graph theory, statistics and dynamical systems. Most of the topics to be considered are active modern research areas.

32.3 Learning Outcomes

Students will have developed a sound knowledge and appreciation of some of the tools, concepts, models, and computations used in the study of networks. The study of networks is predominantly a modern subject, so the students will also be expected to develop the ability to read and understand current (2010-2020) research papers in the field.

32.4 Synopsis

1. Introduction and short overview of useful mathematical concepts (2 lectures): Networks as abstractions; Renewal processes; Random walks and diffusion; Power-law distributions; Matrix algebra; Markov chains; Branching processes.
2. Basic structural properties of networks (2 lectures): Definition; Degree distribution; Measures derived from walks and paths; Clustering coefficient; Centrality Measures; Spectral properties.
3. Models of networks (2 lectures): Erdos-Rényi random graph; Configuration model; Network motifs; Growing network with preferential attachment.
4. Community detection (2 lectures): Newman-Girvan Modularity; Spectral optimization of modularity; Greedy optimization of modularity.
5. Dynamics, time-scales and Communities (2 lectures): Consensus dynamics; Timescale separation in dynamical systems and networks; Dynamically invariant subspaces and externally equitable partitions
6. Dynamics I: Random walks (2 lectures): Discrete-time random walks on networks; PageRank; Mean first-passage and recurrence times; Respondent-driven sampling; Continuous-Time Random Walks
7. Random walks to reveal network structure (2 lectures): Markov stability; Infomap; Walktrap; Core-periphery structure; Similarity measures and kernels
8. Dynamics II: Epidemic processes (2 lectures): Models of epidemic processes; Mean-Field Theories and Pair Approximations

32.5 Reading List

Self-contained lecture notes will be made available at the end of Michaelmas.

33 C5.5 Perturbation Methods

33.1 General Prerequisites

Knowledge of core complex analysis and of core differential equations will be assumed, respectively at the level of the complex analysis in the Part A (Second Year) course Metric Spaces and Complex Analysis and the phase plane section in Part A Differential Equations I. The final section on approximation techniques in Part A Differential Equations II is highly recommended reading if it has not already been covered

33.2 Overview

Perturbation methods underlie numerous applications of physical applied mathematics: including boundary layers in viscous flow, celestial mechanics, optics, shock waves, reaction-diffusion equations, and nonlinear oscillations. The aims of the course are to give a clear

and systematic account of modern perturbation theory and to show how it can be applied to differential equations.

33.3 Synopsis

Introduction to regular and singular perturbation theory: approximate roots of algebraic and transcendental equations. Asymptotic expansions and their properties. Asymptotic approximation of integrals, including Laplace's method, the method of stationary phase and the method of steepest descent. Matched asymptotic expansions and boundary layer theory. Multiple-scale perturbation theory. WKB theory and semiclassics.

33.4 Reading List

1. E.J. Hinch, *Perturbation Methods* (Cambridge University Press, 1991), Chs. 1-3, 5-7.
2. C.M. Bender and S.A. Orszag, *Advanced Mathematical Methods for Scientists and Engineers* (Springer, 1999), Chs. 6, 7, 9-11.
3. J. Kevorkian and J.D. Cole, *Perturbation Methods in Applied Mathematics* (Springer-Verlag, 1981), Chs. 1, 2.1-2.5, 3.1, 3.2, 3.6, 4.1, 5.2.

34 C5.6 Applied Complex Variables

34.1 General Prerequisites

The course requires second year core analysis (A2 complex analysis). It continues the study of complex variables in the directions suggested by contour integration and conformal mapping. A knowledge of the basic properties of Fourier Transforms is assumed. Part A Waves and Fluids and Part C Perturbation Methods are helpful but not essential.

34.2 Overview

The course begins where core second-year complex analysis leaves off, and is devoted to extensions and applications of that material. The solution of Laplace's equation using conformal mapping techniques is extended to general polygonal domains and to free boundary problems. The properties of Cauchy integrals are analysed and applied to mixed boundary value problems and singular integral equations. The Fourier transform is generalised to complex values of the transform variable, and used to solve mixed boundary value problems and integral equations via the Wiener-Hopf method.

34.3 Learning Outcomes

Students will be able to:

1. Solve Laplace's equation on various two-dimensional domains using conformal mapping techniques

2. Use conformal mapping to solve certain free-boundary fluid flow problems
3. Use the Plemelj formulae for Cauchy integrals to solve mixed boundary value problems and singular integral equations
4. Use contour integrals and the Wiener-Hopf technique to solve a range of PDE problems and integral equations

34.4 Synopsis

Review of core complex analysis, analytic continuation, multifunctions, contour integration, conformal mapping and Fourier transforms.

Riemann mapping theorem (in statement only). Schwarz-Christoffel formula. Solution of Laplace's equation by conformal mapping onto a canonical domain; applications including inviscid hydrodynamics; Free streamline flows in the hodograph plane. Unsteady flow with free boundaries in porous media.

Application of Cauchy integrals and Plemelj formulae. Solution of mixed boundary value problems motivated by thin aerofoil theory and the theory of cracks in elastic solids. Riemann-Hilbert problems. Cauchy singular integral equations. Complex Fourier transform. Contour integral solutions of ODE's. Wiener-Hopf method.

34.5 Reading List

1. G. F. Carrier, M. Krook and C.E. Pearson, *Functions of a Complex Variable* (Society for Industrial and Applied Mathematics, 2005.) ISBN 0898715954.
2. M. J. Ablowitz and A. S. Fokas, *Complex Variables: Introduction and Applications* (2nd edition, Cambridge University Press, 2003). ISBN 0521534291.
3. J. R. Ockendon, S. D. Howison, A. A. Lacey and A. B. Movchan, *Applied Partial Differential Equations: Revised Edition* (Oxford University Press, 2003). ISBN 0198527713. Pages 195-212.

35 C5.7 Topics in Fluid Mechanics

35.1 General Prerequisites

B5.3 Viscous Flow and *B5.4 Waves and Compressible Flow* are both highly recommended, *Viscous Flow* being the more essential of the two. It will be necessary that you will have previously studied some Fluid Dynamics and have an understanding of the derivation of the Navier-Stokes equations and their associated boundary

35.2 Overview

The course will expand and illuminate the 'classical' fluid mechanics taught in the third year B5.3 and B5.4 courses, and illustrate its modern application in a number of different areas in industry and geoscience.

35.3 Synopsis

Thin film flows. Droplet dynamics. Foam drainage. Porous media.

Convection, boundary layer theory. Double-diffusive convection, plumes, turbidity currents.

Rotating flows, geostrophy and quasi-geostrophy, baroclinic instability.

Two-phase flows. Two-fluid models. Density wave oscillations.

35.4 Reading List

1. L.G Leal, *Advanced Transport Phenomena*,(Cambridge University Press, Cambridge, 2007).
2. J.S. Turner, *Buoyancy Effects in Fluids*, (Cambridge University Press, Cambridge, 1973).
3. A.C. Fowler, *Mathematical Models in the Applied Sciences*, (Cambridge University Press, Cambridge, 1997).
4. J. Pedlosky, *Geophysical Fluid Dynamics*, 2nd ed. (Springer-Verlag, New York, 1987).

35.5 Further Reading

1. G.K. Batchelor, H.K. Moffatt and M.G. Worster (eds.), *Perspectives in Fluid Dynamics* (Cambridge University Press, Cambridge, 2000).

36 C5.9 Mathematical Mechanical Biology

36.1 General Prerequisites

The Part C courses Solid Mechanics and Elasticity/Plasticity are recommended. Familiarity with common techniques of applied mathematics will be assumed, in particular asymptotic methods and calculus of variations. Mathematical biology or physiology is desirable but not necessary as the material for a particular biological system will be part of the course.

36.2 Overview

The course will be motivated by outstanding problems in physiology and biology but the emphasis is on the mathematical tools needed to answer some biologically relevant problems. The course is divided into modules and three modules will be given during a term but these modules can change from one year to the next.

36.3 Learning Outcomes

The goal of this course is to learn the physical background and mathematical methods behind many problems arising in mechanical biology from the cellular level and upwards.

Students will familiarise themselves with key notions used in modern research in bio-physics and mechano-biology.

36.4 Synopsis

1. 1D Biological Mechanics. Bio-Filaments (2 1/2 weeks) (a) Introduction: bio-molecules (actin, microtubules, DNA,...) (b) Randomly fluctuating chains (statistical mechanics) (c) Continuous filaments (neurons, stems, roots, plants) (d) Differential geometry of curves: Kirchhoff rod theory and beam theory
2. 2D Biological Mechanics. Bio-Membranes (2 1/2 weeks) (a) Introduction: lipid bilayer, cell membranes (b) Differential geometry of surfaces: curvatures, Gauss–Bonnet theorem (c) Fluid membranes: shape equation, fluctuating membranes (d) Solid membranes, shells and their application to biological membranes.
3. Bio-solids and growth (3 weeks) (a) Introduction: nonlinear elasticity for soft tissues (b) one-dimensional growth theory (c) Application to mechanical pattern formation (d) volumetric growth: multiplicative decomposition

36.5 Reading List

1. Physical Cell Biology, second ed. Rob Phillips et al. Garland Science.
2. Cardiovascular solid mechanics. Cells, tissues, and organs, Humphrey, 2002, Springer.
3. Nonlinear Solid Mechanics: A Continuum Approach for Engineering: A Continuum Approach for Engineering, G. Holzapfel, 200, Wiley.
4. The Mathematics and Mechanics of Biological Growth, A. Goriely, 2017, Springer.

37 C5.11 Mathematical Geoscience

37.1 General Prerequisites

B5.2 Applied Partial Differential Equations and *B5.3 Viscous Flow* recommended.

37.2 Overview

The aim of the course is to illustrate the techniques of mathematical modelling in their particular application to environmental problems. The mathematical techniques used are drawn from the theory of ordinary differential equations and partial differential equations. The course requires a willingness to become familiar with a range of different scientific disciplines. In particular, some familiarity with the concepts of fluid mechanics will be useful. The course will provide exposure to some current research topics.

37.3 Learning Outcomes

Students will be able to:

1. Derive and explain mathematical models for a range of geoscientific problems
2. Analyse such models to determine the relative importance of different physical and chemical effects, and to formulate appropriate reduced models
3. Use a range of mathematical techniques to solve the models, and be able to interpret the results in terms of applications to real-world phenomena

37.4 Synopsis

Applications of mathematics to environmental or geophysical problems involving the use of models with ordinary and partial differential equations. Examples to be considered are:

- Climate dynamics (radiative balance, greenhouse effect, ice-albedo feedback, carbon cycle)
- River flows (conservation laws, flood hydrographs, St Venant equations, sediment transport, bed instabilities)
- Ice dynamics (glaciers, ice sheets, sea ice)

37.5 Reading List

1. A. C. Fowler, *Mathematical Geoscience* (Springer, 2011).
2. J. T. Houghton, *The Physics of Atmospheres* (3rd ed., Cambridge University Press., Cambridge, 2002).
3. K. Richards, *Rivers* (Methuen, 1982).
4. K. M. Cuffey and W. S. B. Paterson, *The Physics of Glaciers* (4th edition, Butterworth-Heinemann, 2011).

38 C5.12 Mathematical Physiology

38.1 General Prerequisites

B5.5 Further Mathematical Biology is highly recommended.

38.2 Overview

The course aims to provide an introduction which can bring students within reach of current research topics in physiology, by synthesising a coherent description of the physiological background with realistic mathematical models and their analysis. The concepts and treatment of oscillations, waves and stability are central to the course, which develops ideas introduced in the more elementary B5.5 course. In addition, the lecture sequence aims to

build understanding of the workings of the human body by treating in sequence problems at the intracellular, intercellular, whole organ and systemic levels.

38.3 Learning Outcomes

Students will have developed an understanding of mathematical modelling of physiological systems and will have demonstrable knowledge of the mathematical theory necessary to analyse such models.

38.4 Synopsis

Trans-membrane ion transport: Hodgkin-Huxley and Fitzhugh-Nagumo models.

Excitable media; wave propagation in neurons.

Calcium dynamics; calcium-induced calcium release. Intracellular oscillations and wave propagation.

The electrochemical action of the heart. Spiral waves, tachycardia and fibrillation.

Discrete delays in physiological systems. The Glass-Mackey model of respiration. Regulation of stem cell and blood cell production.

38.5 Reading List

The principal text is:

1. J. Keener and J. Sneyd, *Mathematical Physiology* (Springer-Verlag, 1998). First edition or Second edition Vol I: Chs. 2, 7. Vol II: Chs. 11, 13, 14. (Springer-Verlag, 2009)]

Subsidiary mathematical texts are:

1. J. D. Murray, *Mathematical Biology* (Springer-Verlag, 2nd ed., 1993). [Third edition, Vols I and II, (Springer-Verlag, 2003).]
2. L. Glass and M. C. Mackey, *From Clocks to Chaos* (Princeton University Press, 1988).
3. P. Grindrod, *Patterns and Waves* (OUP, 1991).

General physiology texts are:

1. R. M. Berne and M. N. Levy, *Principles of Physiology* (2nd ed., Mosby, St. Louis, 1996).
2. J. R. Levick, *An Introduction to Cardiovascular Physiology* (3rd ed. Butterworth-Heinemann, Oxford, 2000).
3. A. C. Guyton and J. E. Hall, *Textbook of Medical Physiology* (10th ed., W. B. Saunders Co., Philadelphia, 2000).

39 C6.1 Numerical Linear Algebra

39.1 General Prerequisites

Only elementary linear algebra is assumed in this course. The Part A Numerical Analysis course would be helpful, indeed some swift review and extensions of some of the material of that course is included here.

39.2 Overview

Linear Algebra is a central and widely applicable part of mathematics. It is estimated that many (if not most) computers in the world are computing with matrix algorithms at any moment in time whether these be embedded in visualization software in a computer game or calculating prices for some financial option. This course builds on elementary linear algebra and in it we derive, describe and analyse a number of widely used constructive methods (algorithms) for various problems involving matrices.

Numerical Methods for solving linear systems of equations, computing eigenvalues and singular values and various related problems involving matrices are the main focus of this course.

39.3 Learning Outcomes

Students should understand the Singular Value Decomposition and its wide uses, state-of-the-art algorithms for eigenvalue computation and core algorithms for solving linear systems, including in particular iterative solution methods of Krylov subspace type and randomised algorithms.

39.4 Synopsis

Common problems in linear algebra. Matrix structure, singular value decomposition. QR factorization, the QR algorithm for eigenvalues. Direct solution methods for linear systems, Gaussian elimination and its variants. Iterative solution methods for linear systems.

Chebyshev polynomials and Chebyshev semi-iterative methods, conjugate gradients, convergence analysis, preconditioning.

39.5 Reading List

1. L. N. Trefethen and D. Bau III, *Numerical Linear Algebra* (SIAM, 1997).
2. J. W. Demmel, *Applied Numerical Linear Algebra* (SIAM, 1997).
3. A. Greenbaum, *Iterative Methods for Solving Linear Systems* (SIAM, 1997).
4. G. H. Golub and C. F. van Loan, *Matrix Computations* (John Hopkins University Press, 3rd edition, 1996).

5. H. C. Elman, D. J. Silvester and A. J. Wathen, *Finite Elements and Fast Iterative Solvers* (Oxford University Press, 1995), only chapter 2.

40 C6.2 Continuous Optimisation

40.1 General Prerequisites

Basic linear algebra (such as eigenvalues and eigenvectors of real matrices), multivariate real analysis (such as norms, inner products, multivariate linear and quadratic functions, basis) and multivariable calculus (such as Taylor expansions, multivariate differentiation, gradients).

40.2 Overview

The solution of optimal decision-making and engineering design problems in which the objective and constraints are nonlinear functions of potentially (very) many variables is required on an everyday basis in the commercial and academic worlds. A closely-related subject is the solution of nonlinear systems of equations, also referred to as least-squares or data fitting problems that occur in almost every instance where observations or measurements are available for modelling a continuous process or phenomenon, such as in weather forecasting. The mathematical analysis of such optimization problems and of classical and modern methods for their solution are fundamental for understanding existing software and for developing new techniques for practical optimization problems at hand.

40.3 Synopsis

Part 1: Unconstrained Optimization

Optimality conditions, steepest descent method, Newton and quasi-Newton methods, General line search methods, Trust region methods, Least squares problems and methods.

Part 2: Constrained Optimization

Optimality/KKT conditions, penalty and augmented Lagrangian for equality-constrained optimization, interior-point/ barrier methods for inequality constrained optimization. SQP methods.

40.4 Reading List

Lecture notes will be made available for downloading from the course webpage.

A useful textbook is J.Nocedal and S.J.Wright, *Numerical Optimisation*, (Springer, 1999 or 2006).

41 C6.3 Approximation of Functions

41.1 General Prerequisites

Some experience with (a) numerical analysis and (b) complex variables would be helpful, but neither is required.

41.2 Overview

How can a function f

(x) be approximated over a prescribed domain by a simpler function like a polynomial or a rational function? Such questions were at the heart of analysis in the early 1900s and later grew into a mature subject of approximation theory. Recently they have been invigorated as problems of approximation have become central to computational algorithms for differential equations, linear algebra, optimization and other fields. This course, based on Trefethen's text in which results are illustrated by Chebfun computations, will focus in a modern but still rigorous way on the fundamental results of interpolation and approximation and their algorithmic application.

41.3 Synopsis

Chebyshev interpolants, polynomials, and series. Barycentric interpolation formula. Weierstrass approximation theorem. Convergence rates of polynomial approximations. Hermite integral formula and Runge phenomenon. Lebesgue constants, polynomial rootfinding. Orthogonal polynomials. Clenshaw-Curtis and Gauss quadrature. Rational approximation.

41.4 Reading List

1. L. N. Trefethen, *Approximation Theory and Approximation Practice*, 2020

This course will be based on the textbook by Nick Trefethen, *Approximation Theory and Approximation Practice*, published by SIAM in 2019. The lectures and examination will be closely tied to the book, and the problems assigned will be taken from the book. Trefethen's text provides references to many other books and articles that can be read to expand understanding of the course material so a longer reading list is not included here.

42 C6.4 Finite Element Method for PDEs

42.1 General Prerequisites

No formal prerequisites are assumed. The course builds on elementary calculus, analysis and linear algebra and, of course, requires some acquaintance with partial differential equations such as the material covered in the Prelims Multivariable Calculus course, in particular the Divergence Theorem. Part A Numerical Analysis would be helpful but is certainly not essential. Function Space material will be introduced in the course as needed.

42.2 Overview

Computational algorithms are now widely used to predict and describe physical and other systems. Underlying such applications as weather forecasting, civil engineering (design of structures) and medical scanning are numerical methods which approximately solve partial differential equation problems. This course gives a mathematical introduction to one of the more widely used methods: the finite element method.

42.3 Synopsis

Finite element methods represent a powerful and general class of techniques for the approximate solution of partial differential equations. The aim of this course is to introduce these methods for boundary value problems for the Poisson and related elliptic partial differential equations.

Attention will be paid to the formulation, the mathematical analysis and the implementation of these methods.

42.4 Reading List

1. H. Elman, D. Silvester & A. Wathen, *Finite Elements and Fast Iterative Solvers*. Second edition. OUP, 2014. [Mainly Chapters 1 and 3]. or
2. H. Elman, D. Silvester & A. Wathen, *Finite Elements and Fast Iterative Solvers*. OUP, 2005. [Mainly Chapters 1 and 5].

42.5 Further Reading

1. S.C. Brenner & L.R. Scott, *The Mathematical Theory of Finite Element Methods*. Springer, 2nd edition, 2002. [Chapters 0,1,2,3; Chapter 4: Secs. 4.1-4.4, Chapter 5: Secs. 5.1-5.7].
2. C. Johnson, *Numerical Solution of Partial Differential Equations by the Finite Element Method*. CUP, 1990. [Chapters 1-4; Chapter 8:Secs. 8.1-8.4.2; Chapter 9: Secs. 9.1-9.5].
3. Typed lecture notes covering a previous version of the entire course (and more) are available from the course material webpage: Endre Süli *Finite Element Methods for Partial Differential Equations*. Mathematical Institute, University of Oxford, 2011
4. Some of the introductory material is covered in: Endre Süli & David Mayers, *An Introduction to Numerical Analysis*, CUP 2003; Second Printing 2006. [Chapter 11 and in particular Chapter 14].

43 C6.5 Theories of Deep Learning

43.1 General Prerequisites

Only elementary linear algebra and probability are assumed in this course; with knowledge from the following prelims courses also helpful: linear algebra, probability, analysis, constructive mathematics, and statistics and data analysis. It is recommended that students have familiarity with some of: more advanced statistics, optimisation (B6.3, C6.2), networks (C5.4), and numerical linear algebra (C6.1), though none of these courses are required as the material is self contained.

43.2 Overview

A course on theories of deep learning.

43.3 Learning Outcomes

Students will become familiar with the variety of architectures for deep nets, including the scattering transform and ingredients such as types of nonlinear transforms, pooling, convolutional structure, and how nets are trained. Students will focus their attention on learning a variety of theoretical perspectives on why deep networks perform as observed, with examples such as: dictionary learning and transferability of early layers, energy decay with depth, Lipschitz continuity of the net, how depth overcomes the curse of dimensionality, constructing adversarial examples, geometry of nets viewed through random matrix theory, and learning of invariance.

43.4 Synopsis

Deep learning is the dominant method for machines to perform classification tasks at reliability rates exceeding that of humans, as well as outperforming world champions in games such as go. Alongside the proliferating application of these techniques, the practitioners have developed a good understanding of the properties that make these deep nets effective, such as initial layers learning weights similar to those in dictionary learning, while deeper layers instantiate invariance to transforms such as dilation, rotation, and modest diffeomorphisms. There are now a number of theories being developed to give a mathematical theory to accompany these observations; this course will explore these varying perspectives.

43.5 Reading List

1. I. Goodfellow, Y. Bengio, and A. Courville, *Deep Learning*, Adaptive computation and machine learning series.

Additional reading from recent publications will be provided as needed.

44 C7.1 Theoretical Physics (C6)

44.1 General Prerequisites

A11: Quantum Theory, B7.1 Classical Mechanics, B7.2 Electromagnetism.

44.2 Overview

This course is intended to give an introduction to some aspects of many-particle systems, field theory and related ideas. These form the basis of our current theoretical understanding of particle physics, condensed matter and statistical physics. An aim is to present some core ideas and important applications in a unified way. These applications include the classical mechanics of continuum systems, the quantum mechanics and statistical mechanics of many-particle systems, and some basic aspects of relativistic quantum field theory.

44.3 Synopsis

1. Path Integrals in Quantum Mechanics
2. Quantum Many-Particle Systems
3. Phase Transitions
4. Stochastic Processes
5. Classical Field Theory
6. Canonical Quantisation of Fields
7. Interacting Quantum Fields

44.4 Reading List

The lecturers are aware of no book that presents all parts of this course in a unified way and at an appropriate level. For this reason, detailed lecture notes will be made available.

45 C7.4 Introduction to Quantum Information

45.1 General Prerequisites

Quantum Theory.

The course material should be of interest to physicists, mathematicians, computer scientists, and engineers. The following will be assumed as prerequisites for this course: - elementary probability, complex numbers, vectors and matrices; - Dirac bra-ket notation; - a basic knowledge of quantum mechanics especially in the simple context of finite dimensional state spaces (state vectors, composite systems, unitary matrices, Born rule for quantum

measurements); - basic ideas of classical theoretical computer science (complexity theory) would be helpful but are not essential.

Prerequisite notes will be provided giving an account of the necessary material. It would be desirable for you to look through these notes slightly before the start of the course.

45.2 Overview

The classical theory of computation usually does not refer to physics. Pioneers such as Turing, Church, Post and Goedel managed to capture the correct classical theory by intuition alone and, as a result, it is often falsely assumed that its foundations are self-evident and purely abstract. They are not! Computers are physical objects and computation is a physical process. Hence when we improve our knowledge about physical reality, we may also gain new means of improving our knowledge of computation. From this perspective it should not be very surprising that the discovery of quantum mechanics has changed our understanding of the nature of computation. In this series of lectures you will learn how inherently quantum phenomena, such as quantum interference and quantum entanglement, can make information processing more efficient and more secure, even in the presence of noise.

45.3 Learning Outcomes

By the end of the course, students will be able to:

- Use single qubit and two qubits quantum logic gates to construct quantum circuits of increasing complexity.
- Provide comparative analysis of quantum and classical algorithms.
- Solve problems involving quantum entanglement and its applications.
- Perform calculations using density matrices and completely positive maps.
- Use mathematical techniques that protect quantum evolutions, such as quantum error correction and fault tolerant computation.

45.4 Synopsis

Bits, gates, networks, Boolean functions, reversible and probabilistic computation

"Impossible" logic gates, amplitudes, quantum interference

One, two and many qubits

Entanglement and entangling gates

From interference to quantum algorithms

Algorithms, computational complexity and Quantum Fourier Transform

Phase estimation and quantum factoring

Non-local correlations and cryptography

Bell's inequalities

Density matrices and CP maps

Decoherence and quantum error correction

45.5 Reading List

1. Beyond the Quantum Horizon by D. Deutsch and A. Ekert, Scientific American, Sep 2012.
2. Less reality more security by A. Ekert, Physics World, Sep 2009.
3. The Limits of Quantum Computers, by S. Aaronson, Scientific American, Mar 2008.
4. A Do-It-Yourself Quantum Eraser by R. Hillmer and P. Kwiat, Scientific American, May 2007.
5. Quantum Seeing in the Dark by P. Kwiat et al, Scientific American, Nov 1996
6. Physical Limits of Computation by C.H. Bennett and R. Landauer, Scientific American, Jul 1985.

46 C7.5 General Relativity I

46.1 General Prerequisites

ASO: Special Relativity, B7.1 Classical Mechanics, and B7.2 Electromagnetism.

46.2 Overview

The course is intended as an elementary introduction to general relativity, the basic physical concepts of its observational implications, and the new insights that it provides into the nature of space time, and the structure of the universe. Familiarity with special relativity and electromagnetism as covered in the Part A and Part B courses will be assumed. The lectures will review Newtonian gravitation, tensor calculus and continuum physics in special relativity, physics in curved space time and the Einstein field equations. This will suffice for an account of simple applications to planetary motion, the bending of light and the existence of black holes.

46.3 Learning Outcomes

This course starts by asking how the theory of gravitation can be made consistent with the special-relativistic framework. Physical considerations (the principle of equivalence, general covariance) are used to motivate and illustrate the mathematical machinery of tensor calculus. The technical development is kept as elementary as possible, emphasising the use of local inertial frames. A similar elementary motivation is given for Einstein's equations and the Schwarzschild solution. Cosmological solutions are discussed.

The learning outcomes are an understanding and appreciation of the ideas and concepts described above

46.4 Synopsis

Review of Newtonian gravitation theory and problems of constructing a relativistic generalisation. Review of Special Relativity. The equivalence principle. Tensor formulation of special relativity (including general particle motion, tensor form of Maxwell's equations and the energy momentum-tensor of dust). Curved space time. Local inertial coordinates. General coordinate transformations, elements of Riemannian geometry (including connections, curvature and geodesic deviation). Mathematical formulation of General Relativity, Einstein's equations (properties of the energy-momentum tensor will be needed in the case of dust only). Planetary motion, the bending of light, introduction to black hole solutions and the Schwarzschild solution. The introduction to cosmology including cosmological principles, homogeneity and isotropy, and the Friedman-Robertson-Walker solutions.

46.5 Reading List

1. S. Carroll, *Space Time and Geometry: An Introduction to General Relativity* (Addison Welsey, 2003)
2. L.P. Hughston and K.P. Tod, *An Introduction to General Relativity*, LMS Student Text 5 (London Mathematical Society, Cambridge University Press, 1990), Chs 1-18.
3. N.M.J. Woodhouse, *Notes on Special Relativity*, Mathematical Institute Notes. Revised edition; published in a revised form as *Special Relativity, Lecture notes in Physics m6* (Springer-Verlag, 1992), Chs 1-7

46.6 Further Reading

1. B. Schutz, *A First Course in General Relativity* (Cambridge University Press, 1990).
2. R.M. Wald, *General Relativity* (Chicago, 1984).
3. W. Rindler, *Essential Relativity* (Springer-Verlag, 2nd edition, 1990).

47 C7.6 General Relativity II

47.1 General Prerequisites

C7.5 General Relativity I

47.2 Overview

In this, the second course in General Relativity, we have two principal aims. We first aim to increase our mathematical understanding of the theory of relativity and our technical

ability to solve problems in it. We apply the theory to a wider class of physical situations, including gravitational waves and black hole solutions. Orbits in the Schwarzschild solution are given a unified treatment which allows a simple account of the three classical tests of Einstein's theory. This leads to a greater understanding of the Schwarzschild solution and an introduction to its rotating counterpart, the Kerr solution. We analyse the extensions of the Schwarzschild solution show how the theory of black holes emerges and exposes the radical consequences of Einstein's theory for space-time structure.

47.3 Learning Outcomes

By the end of the course, students will be able to

1. Carry out tensor computations on Lorentzian manifolds
2. Use the linearised Einstein equations to solve problems in the weak gravitational regime
3. Construct the Penrose diagrams of Minkowski space-time, Schwarzschild, and the other simple spherically symmetric space-times
4. Explain the concept of the black hole and identify its mass and angular momentum

47.4 Synopsis

Mathematical background, the Lie derivative and isometries. The Einstein field equations with matter; the energy-momentum tensor for a perfect fluid; equations of motion from the conservation law. Linearised general relativity and the metric of an isolated body. Motion on a weak gravitational field and gravitational waves. The Schwarzschild solution and its extensions; Eddington-Finkelstein coordinates and the Kruskal extension. Penrose diagrams and the area theorem. Stationary, axisymmetric metrics and orthogonal transitivity; the Kerr solution and its properties; interpretation as rotating black hole.

47.5 Reading List

1. S. Carroll, *Space Time and Geometry: An Introduction to General Relativity* (Addison Wesley, 2003)
2. L. P. Hughston and K. P. Tod, *An Introduction to General Relativity*, LMS Student Text 5, CUP (1990), Chs.19, 20, 22-26.
3. R. M. Wald, *General Relativity*, Univ of Chicago Press (1984).

47.6 Further Reading

1. B. Schutz, *A First Course in General Relativity* (Cambridge University Press, 1990).
2. R.M. Wald, *General Relativity* (Chicago, 1984).
3. W. Rindler, *Essential Relativity* (Springer-Verlag, 2nd edition, 1990).

4. S. Hawking and G. Ellis, *The Large Scale of the Universe*, (Cambridge Monographs on Mathematical Physics, 1973).

48 C7.7 Random Matrix Theory

48.1 General Prerequisites

There are no formal prerequisites, but familiarity with basic concepts and results from linear algebra and probability will be assumed, at the level of A0 (Linear Algebra) and A8 (Probability).

48.2 Overview

Random Matrix Theory provides generic tools to analyse random linear systems. It plays a central role in a broad range of disciplines and application areas, including complex networks, data science, finance, machine learning, number theory, population dynamics, and quantum physics. Within Mathematics, it connects with asymptotic analysis, combinatorics, integrable systems, numerical analysis, probability, and stochastic analysis. This course aims to provide an introduction to this highly active, interdisciplinary field of research, covering the foundational concepts, methods, questions, and results.

48.3 Learning Outcomes

Students will learn how some of the various different ensembles of random matrices are defined. They will encounter some examples of the applications these have in Data Science, modelling Complex Quantum Systems, Mathematical Finance, Network Models, Numerical Linear Algebra, and Population Dynamics. They will learn how to analyse eigenvalue statistics, and see connections with other areas of mathematics and physics, including combinatorics, number theory, and statistical mechanics.

48.4 Synopsis

Introduction to matrix ensembles, including Wigner and Wishart random matrices, and the Gaussian and Circular Ensembles. Overview of connections with Data Science, Complex Quantum Systems, Mathematical Finance, Network Models, Numerical Linear Algebra, and Population Dynamics (1 Lecture)

Statement and proof of Wigner's Semicircle Law; statement of Girko's Circular Law; applications to Population Dynamics (May's model). (3 lectures)

Statement and proof of the Marchenko-Pastur Law using the Stieltjes and R-transforms; applications to Data Science and Mathematical Finance. (3 lectures)

Derivation of the Joint Eigenvalue Probability Density for the Gaussian and Circular Ensembles; method of orthogonal polynomials; applications to eigenvalue statistics in the large-matrix limit; behaviour in the bulk and at the edge of the spectrum; universality; applications to Numerical Linear Algebra and Complex Quantum Systems (5 lectures)

Dyson Brownian Motion (2 lectures)

Connections to other problems in mathematics, including the longest increasing subsequence problem; distribution of zeros of the Riemann zeta-function; topological genus expansions. (2 lectures)

48.5 Reading List

1. ML Mehta, *Random Matrices* (Elsevier, Pure and Applied Mathematics Series)
2. GW Anderson, A Guionnet, O Zeitouni, *An Introduction to Random Matrices* (Cambridge Studies in Advanced Mathematics)
3. ES Meckes, *The Random Matrix Theory of the Classical Compact Groups* (Cambridge University Press)
4. G. Akemann, J. Baik & P. Di Francesco, *The Oxford Handbook of Random Matrix Theory* (Oxford University Press)
5. G. Livan, M. Novaes & P. Vivo, *Introduction to Random Matrices* (Springer Briefs in Mathematical Physics)

48.6 Further Reading

1. T. Tao, *Topics in Random Matrix Theory* (AMS Graduate Studies in Mathematics)

49 C8.1 Stochastic Differential Equations

49.1 General Prerequisites

Integration theory: Riemann-Stieljes and Lebesgue integral and their basic properties Probability and measure theory: σ -algebras, Fatou lemma, Borel-Cantelli, Radon-Nikodym, L^p -spaces, basic properties of random variables and conditional expectation, Martingales in discrete and continuous time: construction and basic properties of Brownian motion, uniform integrability of stochastic processes, stopping times, filtrations, Doob's theorems (maximal and L^p -inequalities, optimal stopping, upcrossing, martingale decomposition), martingale (backward) convergence theorem, L^2 -bounded martingales, quadratic variation; Stochastic Integration: Ito's construction of stochastic integral, Ito's formula.

49.2 Overview

Stochastic differential equations (SDEs) model evolution of systems affected by randomness. They offer a beautiful and powerful mathematical language in analogy to what ordinary differential equations (ODEs) do for deterministic systems. From the modelling point of view, the randomness could be an intrinsic feature of the system or just a way to capture small complex perturbations which are not modelled explicitly. As such, SDEs have found many applications in diverse disciplines such as biology, physics, chemistry and the management of risk. Classic well-posedness theory for ODEs does not apply to SDEs. However,

when we replace the classical Newton-Leibnitz calculus with the (Ito) stochastic calculus, we are able to build a new and complete theory of existence and uniqueness of solutions to SDEs. Ito formula proves to be a powerful tool to solve SDEs. This leads to many new and often surprising insights about quantities that evolve under randomness. This course is an introduction to SDEs. It covers the basic theory but also offers glimpses into many of the advanced and nuanced topics.

49.3 Learning Outcomes

By the end of this course, students will be able to analyse if a given SDEs admits a solution, characterise the nature of solution and explain if it is unique or not. The students will also be able to solve basic SDEs and state basic properties of the diffusive systems described by these equations.

49.4 Synopsis

Recap on martingale theory in continuous time, quadratic variation, stochastic integration and Ito's calculus.

Levy's characterisation of Brownian motion, stochastic exponential, Girsanov theorem and change of measure, Burkholder-Davis-Gundy, Martingale representation, Dambis-Dubins-Schwarz.

Strong and weak solutions of stochastic differential equations, existence and uniqueness.

Examples of stochastic differential equations. Bessel processes.

Local times, Tanaka formula, Tanaka-Ito-Meyer formula.

49.5 Reading List

1. J. Obloj, *Continuous martingales and stochastic calculus* online notes. Students are encouraged to study all the material up to and including the Ito formula prior to the course.
2. D. Revuz and M. Yor, *Continuous martingales and Brownian motion* (3rd edition, Springer).

49.6 Further Reading

1. I. Karatzas and S. E. Shreve, *Brownian Motion and Stochastic Calculus*, Graduate Texts in Mathematics 113 (Springer-Verlag, 1988).
2. L. C. G. Rogers & D. Williams, *Diffusions, Markov Processes and Martingales Vol 1 (Foundations) and Vol 2 (Ito Calculus)* (Cambridge University Press, 1987 and 1994).
3. R. Durrett, *Stochastic Calculus* (CRC Press).
4. B. Oksendal, *Stochastic Differential Equations: An introduction with applications* (Universitext, Springer, 6th edition).

5. N. Ikeda & S. Watanabe, *Stochastic Differential Equations and Diffusion Processes* (North-Holland Publishing Company, 1989).
6. H. P. McKean, *Stochastic Integrals* (Academic Press, New York and London, 1969).

50 C8.2 Stochastic Analysis and PDEs

50.1 General Prerequisites

Integration and measure theory, martingales in discrete and continuous time, stochastic calculus. Functional analysis is useful but not essential.

50.2 Overview

Stochastic analysis and partial differential equations are intricately connected. This is exemplified by the celebrated deep connections between Brownian motion and the classical heat equation, but this is only a very special case of a general phenomenon. We explore some of these connections, illustrating the benefits to both analysis and probability.

50.3 Learning Outcomes

The student will have developed an understanding of the deep connections between concepts from probability theory, especially diffusion processes and their transition semigroups, and partial differential equations.

50.4 Synopsis

Feller processes and semigroups. Resolvents and generators. Hille-Yosida Theorem (without proof). Diffusions and elliptic operators, convergence and approximation. Stochastic differential equations and martingale problems. Duality. Speed and scale for one dimensional diffusions. Green's functions as occupation densities. The Dirichlet and Poisson problems. Feynman-Kac formula.

50.5 Reading List

A full set of typed notes will be supplied.

Important references:

1. O. Kallenberg. *Foundations of Modern Probability*. Second Edition, Springer 2002. This comprehensive text covers essentially the entire course, and much more, but should be supplemented with other references in order to develop experience of more examples.
2. L.C.G Rogers & D. Williams. *Diffusions, Markov Processes and Martingales*; Volume 1, Foundations and Volume 2, Itô calculus. Cambridge University Press, 1987 and

1994. These two volumes have a very different style to Kallenberg and complement it nicely. Again they cover much more material than this course.

50.6 Further Reading

1. S.N. Ethier & T.G. Kurtz. *Markov Processes: characterization and convergence*. Wiley 1986. It is not recommended to try to sit down and read this book cover to cover, but it is a treasure trove of powerful theory and elegant examples.
2. S. Karlin & H.M. Taylor. *A second course in stochastic processes*. Academic Press 1981. This classic text does not cover the material on semigroups and martingale problems that we shall develop, but it is a very accessible source of examples of diffusions and things one might calculate for them.

A fuller list of references will be included in the typed notes.

51 C8.3 Combinatorics

51.1 General Prerequisites

B8.5 Graph Theory is helpful, but not required.

51.2 Overview

An important branch of discrete mathematics concerns properties of collections of subsets of a finite set. There are many beautiful and fundamental results, and there are still many basic open questions. The aim of the course is to introduce this very active area of mathematics, with many connections to other fields.

51.3 Learning Outcomes

The student will have developed an appreciation of the combinatorics of finite sets.

51.4 Synopsis

Chains and antichains. Sperner's Lemma. LYM inequality. Dilworth's Theorem.

Shadows. Kruskal-Katona Theorem.

Intersecting families. Erdos-Ko-Rado Theorem. Cross-intersecting families.

VC-dimension. Sauer-Shelah Theorem.

t -intersecting families. Fisher's Inequality. Frankl-Wilson Theorem. Application to Bor-suk's Conjecture.

Combinatorial Nullstellensatz.

51.5 Reading List

1. Bela Bollobás, *Combinatorics*, CUP, 1986.
2. Stasys Jukna, *Extremal Combinatorics*, Springer, 2007

52 C8.4 Probabilistic Combinatorics

52.1 General Prerequisites

B8.5 Graph Theory and *A8: Probability*. *C8.3 Combinatorics* is not as essential prerequisite for this course, though it is a natural companion for it.

52.2 Overview

Probabilistic combinatorics is a very active field of mathematics, with connections to other areas such as computer science and statistical physics. Probabilistic methods are essential for the study of random discrete structures and for the analysis of algorithms, but they can also provide a powerful and beautiful approach for answering deterministic questions. The aim of this course is to introduce some fundamental probabilistic tools and present a few applications.

52.3 Learning Outcomes

The student will have developed an appreciation of probabilistic methods in discrete mathematics.

52.4 Synopsis

First-moment method, with applications to Ramsey numbers, and to graphs of high girth and high chromatic number.

Second-moment method, threshold functions for random graphs.

Lovász Local Lemma, with applications to two-colourings of hypergraphs, and to Ramsey numbers.

Chernoff bounds, concentration of measure, Janson's inequality.

Branching processes and the phase transition in random graphs.

Clique and chromatic numbers of random graphs.

52.5 Reading List

1. N. Alon and J.H. Spencer, *The Probabilistic Method* (third edition, Wiley, 2008).

52.6 Further Reading

1. B. Bollobás, *Random Graphs* (second edition, Cambridge University Press, 2001).
2. M. Habib, C. McDiarmid, J. Ramirez-Alfonsin, B. Reed, ed., *Probabilistic Methods for Algorithmic Discrete Mathematics* (Springer, 1998).
3. S. Janson, T. Luczak and A. Rucinski, *Random Graphs* (John Wiley and Sons, 2000).
4. M. Mitzenmacher and E. Upfal, *Probability and Computing: Randomized Algorithms and Probabilistic Analysis* (Cambridge University Press, New York (NY), 2005).
5. M. Molloy and B. Reed, *Graph Colouring and the Probabilistic Method* (Springer, 2002).
6. R. Motwani and P. Raghavan, *Randomized Algorithms* (Cambridge University Press, 1995).

53 CCD Dissertations on a Mathematical Topic

53.1 Overview

STUDENTS MUST OFFER A DOUBLE-UNIT CCD DISSERTATION ON A MATHEMATICAL TOPIC OR A COD DISSERTATION IN THE HISTORY OF MATHEMATICS.

Students may offer a double-unit dissertation on a Mathematical topic for examination at Part C. A double-unit is equivalent to a 32-hour lecture course. Students will have a supervisor for their dissertation and will meet with them 4-5 times during Michaelmas and Hilary terms, together with the other students offering that dissertation topic. The group size will be between 2 and 5 students. The first meeting will take place in week 7 or 8 of Michaelmas term to provide them with the information needed to start work on their dissertation over the Christmas vacation and to agree the pattern of project supervision in Hilary term.

Students considering offering a dissertation should read the *Guidance Notes on Extended Essays and Dissertations in Mathematics* available at:

<https://www.maths.ox.ac.uk/members/students/undergraduate-courses/teaching-and-learning/projects>.

Application The list of potential dissertation topics will be published on Friday of week 0 of Michaelmas term, following the Dissertation Information Session. For each potential topic there will be a short abstract outlining the topic, details of prerequisite knowledge, suggested references and possible avenues of investigation. There will be a limit on the number of students each supervisor is able to supervise and this information will also be provided.

You will be asked to submit a ranked list of dissertation choices via an online form by 12 noon on Friday of week 3. You will need to submit 6 choices, and will be given the opportunity to explain if there is a particular reason why you would like to do a specific

topic. For example, you may like to undertake a dissertation in an area in which you are hoping to go on to further study.

You are not expected to make contact with the dissertation supervisor(s) before submitting your choices but if you have a question about a dissertation topic you should feel free to email the supervisor for further information.

Projects Committee will meet in week 4 to decide upon the allocation of dissertation topics and will seek to ensure that students receive one of their top choices as far as possible. You will be notified of which project you have been allocated at the start of week 5.

Assessment Dissertations are independently double-marked, normally by the dissertation supervisor and one other assessor. The two marks are then reconciled to give the overall mark awarded. The reconciliation of marks is overseen by the examiners and follows the department's reconciliation procedure (see <https://www.maths.ox.ac.uk/members/students/undergraduate-courses/teaching-and-learning/projects>).

Submission An electronic copy of your dissertation should be submitted via the Mathematical Institute website to arrive no later than **12 noon on Monday of week 1, Trinity term 2023**. Further details may be found in the *Guidance Notes on Extended Essays and Dissertations in Mathematics*.

54 COD Dissertations on the History of Mathematics

54.1 Overview

STUDENTS MUST OFFER A DOUBLE-UNIT CCD DISSERTATION ON A MATHEMATICAL TOPIC OR A COD DISSERTATION IN THE HISTORY OF MATHEMATICS.

Students may offer a double-unit dissertation on a topic related to the History of Mathematics for examination at Part C. A double-unit is equivalent to a 32-hour lecture course. Students will have a supervisor for their dissertation and will meet with them 4-5 times during Michaelmas and Hilary terms, together with the other students offering that dissertation topic. The group size will be between 2 and 5 students. The first meeting will take place in week 7 or 8 of Michaelmas term to provide them with the information needed to start work on their dissertation over the Christmas vacation and to agree the pattern of project supervision in Hilary term. In addition there are lectures on writing mathematics and using LaTeX in Michaelmas and Hilary terms. See the lecture list for details.

Candidates considering offering a dissertation should read the *Guidance Notes on Extended Essays and Dissertations in Mathematics* available at:

<https://www.maths.ox.ac.uk/members/students/undergraduate-courses/teaching-and-learning/projects>.

Application Students wishing to do a dissertation based on the History of Mathematics should contact Dr Brigitte Stenhouse at brigitte.stenhouse@maths.ox.ac.uk by Wednesday of week 1 with a short draft proposal. Dr Stenhouse will contact you to arrange a short informal interview to discuss the proposal further. All decisions made by Dr Stenhouse will be communicated to students by the end of week 2.

All proposals supported by Dr Stenhouse will then be referred to Projects Committee who meet in week 4 for final approval. With the support of Dr Stenhouse students must submit a COD Dissertation Proposal Form to Projects Committee by the end of week 3. The form can be found in the Dissertation Guidance - <https://www.maths.ox.ac.uk/members/students/undergraduate-courses/teaching-and-learning/part-c-students/teaching-and-learning/dissertations>.

Students whose proposal is not supported by Dr Stenhouse will be given the option to submit a ranked list of dissertation choices via an online form by 12 noon on Friday of week 3. You will need to submit 6 choices, and will be given the opportunity to explain if there is a particular reason why you would like to do a specific topic. This is optional for Part C students and compulsory for OMMS students.

Projects Committee will meet in week 4 to decide upon the allocation of dissertation topics and will seek to ensure that students receive one of their top choices as far as possible. You will be notified of which project you have been allocated at the start of week 5.

Assessment Dissertations are independently double-marked, normally by the dissertation supervisor and one other assessor. The two marks are then reconciled to give the overall mark awarded. The reconciliation of marks is overseen by the examiners and follows the department's reconciliation procedure (see <https://www.maths.ox.ac.uk/members/students/undergraduate-courses/teaching-and-learning/projects>).

Submission An electronic copy of your dissertation should be submitted via the Mathematical Institute website to arrive no later than **12 noon on Monday of week 1, Trinity term 2023**. Further details may be found in the *Guidance Notes on Extended Essays and Dissertations in Mathematics*.

55 An Introduction to LaTeX

55.1 General Prerequisites

There are no prerequisites. The course is mainly intended for students writing a Part B Extended Essay or a Part C Dissertation but any students are welcome to attend the two lectures given in Michaelmas Term. Note that there is no assessment associated with this course, nor credit for attending the course.

55.2 Overview

This short lecture series provides an introduction to LaTeX.

L^AT_EX is a markup language, released by Donald Knuth in 1984 and freely sourced, for the professional typesetting of mathematics. (It is based on the earlier T_EX released in 1978.) A markup language provides the means for rendering text in various ways - such as bold, italicized or Greek symbols - with the main focus of L^AT_EX being the rendering of mathematics so that even complicated expressions involving equations, integrals and matrices and images can be professionally typeset.

55.3 Learning Outcomes

Following these introductory lectures, a student should feel comfortable writing their own \LaTeX documents, and producing professionally typeset mathematics. The learning curve to producing a valid \LaTeX document is shallow, and students will further become familiar with some of the principal features of \LaTeX such as chapters, item lists, typesetting mathematics, including equations, tables, bibliographies and images. Then, with the aid of a good reference manual, a student should feel comfortable researching out for themselves further features and expanding their \LaTeX vocabulary

55.4 Reading List

The Department has a page of \LaTeX resources at <https://www.maths.ox.ac.uk/members/it/faqs/latex> which has various free introductory guides to \LaTeX .