

MATH2

Licence en sciences mathématiques (Diploma of the Second Cycle (Licence) in Mathematical Sciences)



### **Programme management**

**MATH** Département de mathématique **Responsable académique :**Yves Félix **Contact :**Martine Everard

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# Admission procedure

The regular conditions and admission procedures are detailed on the web page "Access to studies" : http://www.ucl.ac.be/etudes/libres/acces.html

# General structure of the programme

The second cycle of university studies, ("licence") programme in Mathematical Sciences offers three orientations : the classical orientation, the statistics orientation and the mathematical economics orientation. The only students entitled access to the mathematical economics orientation are those who have followed a course on mathematical economics on their MATH 12 programme.

The statistics and mathematical economics orientations are characterised by the presence of a certain number of advanced courses in the corresponding speciality; they also foster the orientation of the thesis towards the selected speciality. All orientations lead to the same "licencié" degree in Mathematical Sciences.

### **Programme content**

# MATH21 First year

Core courses		
<u>MATH2171</u>	Numérical analysis I A) Approximation, interpolation, integration[22,5h+30h] (4 credits) (in Franch)	Alphonse Magnus
<u>MATH2480</u>	Differential geometry[30h+15h] (5 credits) (in French)	Yves Félix, Luc Haine, Pierre Van
		Moerbeke
MATH2430	Measure theory and probability[45h+30h] (9 credits) (in	Thierry De Pauw, Camille Debiève
	French)	
<u>MATH2111</u>	Functional analysis[30h+15h] (5 credits) (in French)	Michel Willem
<u>SC2140</u>	Questions of religious sciences[15h] (1 credits) (in French)	José Reding
This course will be j	followed in the 1st or2nd year.	
The students who do	o not take or pass the oral expression test in English will take the	e following course :
ANGL2461	English - Interactive Communication Skills[30h] (2 credits)	Françoise Stas
1. Specific program	nme for the classical orientation	
A. Compulsory cou	irses	
Besides the commor	n courses, the students will follow the below-listed compulsory co	ourses :
MATH2112	Topology[22.5h+15h] (4 credits) (in French)	Yves Félix, Pascal Lambrechts
MATH2120	Commutative algebra[30h+15h] (4.5 credits) (in French)	Jean-Pierre Tignol
INMA2325	Ordinary differential equations[30h+15h] (4 credits) (in	Patrick Habets, Jean Mawhin
	French)	
<u>PHYS2111</u>	Introduction to non-linear dynamics[30h+22.5h] (4.5 credits)	Jean Bricmont, Luc Haine
	(in French)	

### **B.Options**

In addition, the students will take courses from the following list, for a total of at least 16 ECTS.

1. Algebra - Geome	try - Logic	
<u>MATH2121</u>	Galois Theory[30h] (3 credits) 🔗 (in French)	Francis Borceux
<u>MATH2391</u>	Theory of categories (First part)[22.5h] (2.5 credits) (in French)	Francis Borceux, Enrico Vitale (coord.)
<u>MATH2392</u>	Theory of categories (Second part)[22.5h] (2.5 credits) (in French)	Francis Borceux, Enrico Vitale (coord.)
MATH2450	Mathematical logic[45h] (4.5 credits) (in French)	Jean-Roger Roisin
MATH2130	Riemannian geometry[22.5h] (2.5 credits) (in French)	N.
2 Analysis - Mecha	nics	
MATH2401	Lie groups[22.5h+7.5h] (2.5 credits) A (in French)	N.
<u>MATH2460</u>	Mathematical introduction to dynamic systems[30h+15h] (3 credits) A (in French)	N.
3 Physics		
PHVS2121	Theoretical and mathematical physics $1[225b\pm15b]$ (35	Jean-Pierre Antoine Jean Brigmont
<u>111132121</u>	credits) (in French)	Dhilippo Duollo
DUVCOIOO	Theoretical and mathematical physics U[22.5h+15h] (2	Loop Diama Antoine, Loop Driamont
<u>PH152122</u>	Ineoretical and mathematical physics II[22.5n+15n] (5	Jean-Pierre Antoine, Jean Bricmont,
DIMIGNIAL	credits) (in French)	Philippe Ruelle
<u>PHYS2131</u>	Sperical astronomy and mathematical astronomy[22.5h+15h]	Pascale Defraigne, Jean-Pascal van
	(3 credits) (in French)	Ypersele de Strihou
<u>PHYS2140</u>	Internal geophysics[22.5h+15h] (3 credits) (in French)	Véronique Dehant
<u>PHYS2143</u>	General relativity and cosmology[22.5h+15h] (5 credits) (in French)	Jean-Marc Gérard
The Mathematics De	partment can authorise the registration of another course or se	minar of the Physics "licence" on the
student's programme		о <i>С</i>
4. Probability- Stat	istics - Operational Research	
INMA2471	Optimization models and methods[30h+22.5h] (5 credits) (in	François Glineur
	French)	Trançois Childa
MATH2440	Statistical analysis [30 $h$ +22 5 $h$ ] (5 credits) (in French)	Ingrid Van Keilegom, Rainer von Sachs
<u>MATT2440</u> STAT2416	Multivariate probabilities and statistics[10h+5h] (2.5 credite)	Ingrid Van Keilegom
<u>51A12410</u>	(in Franch)	night van Kenegom
5 Numerical Analy		
5. Numerical Analy	SIS Materia theory [20h - 22,5h] (5, and its) (in Franch)	Devil Ven Deenen
<u>IINIVIA2580</u>	Matrix theory[ $50h+22.5h$ ] (5 credits) (in French)	
INMATT/0	Numerical analysis[22.5n+30n] (4 credits) (in French)	Paul van Dooren
6. Computer Studie	S	
<u>INGI2101</u>	Discrete mathematics: logical foundations of computing	Philippe Delsarte, Axel Van Lamsweerde
	science[30h+15h] (4 credits) (in French)	(coord.)
<u>LINF2121</u>	Algorithmics and data structures[30h+30h] (5 credits) (in French)	Pierre Dupont (coord.), Baudouin Le Charlier, Kim Mens
<u>LINF2125</u>	Projet de programmation : application de gestion[0h+60h] (6	Marco Saerens
	credits) (in French)	
2. Specific program	me for the Statistics orientation	
A. Compulsory cou	rses	
Besides the courses	common to the three orientations, the students will follow the co	ompulsory courses listed below :
MATH2440	Statistical analysis[30h+22.5h] (5 credits) (in French)	Ingrid Van Keilegom, Rainer von Sachs
INMA2380	Matrix theory[30h+22.5h] (5 credits) (in French)	Paul Van Dooren
INMA2471	Optimization models and methods[30h+22 5h] (5 credits) (in	François Glineur
	French)	Trançois Onnou
DUV\$2111	Introduction to non linear dynamics [30h + 22 5h] (4.5 credits)	Ican Briemont I us Haina
<u>F11152111</u>		Jean Difemont, Luc Hame
<u>STAT2411</u>	(in French)	1/ 110
STAT2412	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French)	Léopold Simar
	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Linear models[22.5h+7.5h] (5 credits) (in French)	Léopold Simar Christian Hafner
STAT2416	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Linear models[22.5h+7.5h] (5 credits) (in French) Multivariate probabilities ans statistics[10h+5h] (2.5 credits)	Léopold Simar Christian Hafner Ingrid Van Keilegom
<u>STAT2416</u>	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Linear models[22.5h+7.5h] (5 credits) (in French) Multivariate probabilities ans statistics[10h+5h] (2.5 credits) (in French)	Léopold Simar Christian Hafner Ingrid Van Keilegom
<u>STAT2416</u> <u>STAT2430</u>	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Linear models[22.5h+7.5h] (5 credits) (in French) Multivariate probabilities ans statistics[10h+5h] (2.5 credits) (in French) Statistical computing[20h+20h] (7 credits) (in French)	Léopold Simar Christian Hafner Ingrid Van Keilegom Bernadette Govaerts
STAT2416 STAT2430 3. Specific program	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Linear models[22.5h+7.5h] (5 credits) (in French) Multivariate probabilities ans statistics[10h+5h] (2.5 credits) (in French) Statistical computing[20h+20h] (7 credits) (in French) <b>me for the Mathematical Economics orientation</b>	Léopold Simar Christian Hafner Ingrid Van Keilegom Bernadette Govaerts
STAT2416 STAT2430 <b>3. Specific program</b> <i>Besides the courses</i>	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Linear models[22.5h+7.5h] (5 credits) (in French) Multivariate probabilities ans statistics[10h+5h] (2.5 credits) (in French) Statistical computing[20h+20h] (7 credits) (in French) <b>me for the Mathematical Economics orientation</b> common to the three orientations, the students will follow the co	Léopold Simar Christian Hafner Ingrid Van Keilegom Bernadette Govaerts mpulsory courses listed below :
STAT2416 STAT2430 <b>3. Specific program</b> Besides the courses PHYS2111	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Linear models[22.5h+7.5h] (5 credits) (in French) Multivariate probabilities ans statistics[10h+5h] (2.5 credits) (in French) Statistical computing[20h+20h] (7 credits) (in French) <b>me for the Mathematical Economics orientation</b> common to the three orientations, the students will follow the con Introduction to non-linear dynamics[30h+22.5h] (4.5 credits)	Léopold Simar Christian Hafner Ingrid Van Keilegom Bernadette Govaerts <i>ompulsory courses listed below :</i> Jean Bricmont, Luc Haine
STAT2416 STAT2430 <b>3. Specific program</b> Besides the courses PHYS2111	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Linear models[22.5h+7.5h] (5 credits) (in French) Multivariate probabilities ans statistics[10h+5h] (2.5 credits) (in French) Statistical computing[20h+20h] (7 credits) (in French) <b>me for the Mathematical Economics orientation</b> common to the three orientations, the students will follow the co Introduction to non-linear dynamics[30h+22.5h] (4.5 credits) (in French)	Léopold Simar Christian Hafner Ingrid Van Keilegom Bernadette Govaerts <i>ompulsory courses listed below :</i> Jean Bricmont, Luc Haine
STAT2416 STAT2430 <b>3. Specific program</b> Besides the courses PHYS2111 MATH2440	(in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Linear models[22.5h+7.5h] (5 credits) (in French) Multivariate probabilities ans statistics[10h+5h] (2.5 credits) (in French) Statistical computing[20h+20h] (7 credits) (in French) <b>me for the Mathematical Economics orientation</b> <i>common to the three orientations, the students will follow the co</i> Introduction to non-linear dynamics[30h+22.5h] (4.5 credits) (in French) Statistical analysis[30h+22.5h] (5 credits) (in French)	Léopold Simar Christian Hafner Ingrid Van Keilegom Bernadette Govaerts <i>ompulsory courses listed below :</i> Jean Bricmont, Luc Haine Ingrid Van Keilegom, Rainer von Sachs

<u>INMA2325</u>	Ordinary differential equations[30h+15h] (4 credits) (in	Patrick Habets, Jean Mawhin
	French)	
<u>ECON2125</u>	Macro-economics[60h+30h] (12 credits) (in French)	David De la Croix, Frédéric Docquier

# MATH22 Second year

The students must present a thesis (MATH 2999). The choice of a thesis director must be approved by the Mathematics Departement by the third week of the first quadrimester of the second year, at the latest. The preparation of the thesis is equivalent to about 25 credits. The thesis readers are appointed by the Mathematics Departement by the beginning of the 2nd quadrimester of the 2nd year, at the latest. The list of thesis readers will be communicated to the jury secretary.

A. Core courses		
Philosophical teach	ings :	
<u>SC2001</u>	Introduction to contemporary philosophy[30h] (2 credits) (in French)	Laurent de Briey
or		
<u>SC2220</u>	Philosophy of science[30h] (2 credits) (in French)	Michel Ghins
<u>MATH2190</u> <u>MATH2900</u>	Mathematical methodology[30h] (3 credits) (in French) Mathematics Seminar[30h] (3 credits) (in English)	Camille Debiève, Yves Félix, Alphonse
This seminar is orga	nised in the context of the "Language plan".	magnus
SC2140	Ouestions of religious sciences[15h] (1 credits) (in French)	José Reding
This course will be f	followed in the 1st or 2nd year, according to choice	C
<b>B.</b> Options		
<u>SC2002</u>	Elements of mathematics and physics history[30h] (4.5 credits) (in French)	Patricia De Grave
1. Algebra - Geome	etry - Logic	
<u>MATH2230</u> <u>MATH2380</u>	Algebraical topology[45h] (5 credits) (in French) Number theory[30h] (3 credits) (in French)	Yves Félix, Pascal Lambrechts Jean-Jacques Quisquater, Jean-Pierre Tignol
MATH2350	Cryptography[22.5h] (2.5 credits) (in French)	Jean-Jacques Quisquater
<u>MATH2220</u>	Greater geometry[30h] (3 credits) (in French)	N.
<u>MATH2450</u>	Mathematical logic[45h] (4.5 credits) (in French)	Jean-Roger Roisin
<u>MATH2121</u>	Galois Theory[30h] (3 credits) $\bigotimes$ (in French)	Francis Borceux
<u>MATH2130</u>	Riemannian geometry[22.5h] (2.5 credits) (in French)	N.
<u>MATH2391</u>	Theory of categories (First part)[22.5h] (2.5 credits) (in French)	Francis Borceux, Enrico Vitale (coord.)
<u>MATH2392</u>	Theory of categories (Second part)[22.5h] (2.5 credits) (in French)	Francis Borceux, Enrico Vitale (coord.)
<u>MATH2395</u>	Discrete mathematics - combinatorial strucutres[30h] (3 credits) (in French)	Philippe Delsarte, Jean-Pierre Tignol
2. Analysis - Mecha	nnics	
<u>MATH2200</u>	Infinitesimal analysis (complements)[45h] (5 credits) (in French)	Thierry De Pauw, Thierry De Pauw
<u>MATH2401</u>	Lie groups[22.5h+7.5h] (2.5 credits) $\underline{\Lambda}$ (in French)	N.
<u>MATH2410</u>	Differential topology[30h] (3 credits) (in French)	Pierre Van Moerbeke
<u>MATH2420</u>	Complex analytic functions[30h] (3 credits) (in French)	Pierre Van Moerbeke
<u>MATH2421</u>	Convex analysis and calculation of variations[30h] (3 credits) (in French)	Michel Willem
<u>MATH2490</u>	??? ordinary or partial differential equations[45h] (4.5 credits) (in French)	Jean Mawhin
<u>INMA2335</u>	Partial differential equations[30h] (3 credits) (in French)	Patrick Habets, Jean Mawhin
<u>INMA2345</u>	Variational methods, semi-groups[30h] (3 credits) (in French)	Patrick Habets
3. Physics		
<u>PHYS2140</u>	Internal geophysics[22.5h+15h] (3 credits) (in French)	Véronique Dehant
<u>PHYS2143</u>	General relativity and cosmology[22.5h+15h] (5 credits) (in French)	Jean-Marc Gérard
<u>PHYS2144</u>	Universe models[15h] (1.5 credits) (in French)	Jean-Marc Gérard
PHYS2290	Quantum mechanics[30h+22.5h] (6 credits) (in French)	Jacques Weyers

### 4. Probability- Statistics - Operational research

Theory of games[22,5h] (2 credits) (in French)	Jean-François Mertens
Stochastic processes (statistics)[30h] (3.5 credits) (in French)	Jean-Marie Rolin
Stochastic processes (statistics)[501] (5.5 creats) (in French)	
Stochastic processes[30h] (3 credits) (in French)	Jean-François Mertens
Statistical analysis[30h+22.5h] (5 credits) (in French)	Ingrid Van Keilegom, Rainer von Sachs
Combinatorial optimization[30h+15h] (4 credits) (in French)	Laurence Wolsey
Optimization : Nonlinear programming[30h+15h] (4 credits)	Yurii Nesterov
(in French)	
Discrete stochastic models[30h+22.5h] (5 credits) (in French)	Philippe Chevalier
Data Analysis[22.5h+7.5h] (5 credits) (in French)	Léopold Simar
Linear models[22.5h+7.5h] (5 credits) (in French)	Christian Hafner
Multivariate probabilities ans statistics[10h+5h] (2.5 credits)	Ingrid Van Keilegom
(in French)	
sis - Computer Studies	
Numerical analysis seminar[30h] (2 credits) (in French)	Alphonse Magnus, Paul Van Dooren
Numerical algorithms[30h+15h] (4 credits) (in French)	Paul Van Dooren
Calculability and complexity[30h+15h] (4 credits) (in	Yves Deville (coord.), Pierre Dupont,
French)	Baudouin Le Charlier
Computer language concepts[30h+30h] (5 credits) (in	Baudouin Le Charlier, Peter Van Roy
French)	(coord.)
Languages and translators[30h+30h] (5 credits) (in French)	Baudouin Le Charlier (coord.), Peter Van
	Roy
Introduction to computer systems[30h+30h] (5 credits) (in	Marc Lobelle
French)	
Numerical analysis II[45h] (4.5 credits) (in French)	Alphonse Magnus
	Theory of games[22.5h] (2 credits) (in French) Stochastic processes (statistics)[30h] (3.5 credits) (in French) Stochastic processes[30h] (3 credits) (in French) Statistical analysis[30h+22.5h] (5 credits) (in French) Combinatorial optimization[30h+15h] (4 credits) (in French) Optimization : Nonlinear programming[30h+15h] (4 credits) (in French) Discrete stochastic models[30h+22.5h] (5 credits) (in French) Data Analysis[22.5h+7.5h] (5 credits) (in French) Multivariate probabilities ans statistics[10h+5h] (2.5 credits) (in French) <b>Vsis - Computer Studies</b> Numerical analysis seminar[30h] (2 credits) (in French) Numerical algorithms[30h+15h] (4 credits) (in French) Calculability and complexity[30h+15h] (4 credits) (in French) Computer language concepts[30h+30h] (5 credits) (in French) Languages and translators[30h+30h] (5 credits) (in French) Introduction to computer systems[30h+30h] (5 credits) (in French) Numerical analysis II[45h] (4.5 credits) (in French)

#### Specific programme for the classical orientation

Besides the core courses, the students will take a minimum of 27 credits from the list below, spread over two or three of the five course titles. The activities chosen under any course heading may not surpass 20 credits. A seminar will be subject to examination or a graded piece of work.

The Mathematics Department may authorise the registration of a course or seminar not featuring on the list below on the minimal programme of the student, equivalent to 30 hours; this course will be of a mathematical level analogous to that of those courses. The Mathematics Department may also authorise the registering of a course or seminar chosen from the UCL programmes on the minimal programme of the student.

The content of the MATH2392 and MATH2450 courses changes each year. These courses feature on the programme of the first and second year. They may be taken as options both in the first and the second year of the programme.

# Specific programme for the Statistics orientation

### A. Compulsory courses

Besides the common	courses, the students will take the following compulsory course	25:
MATH2360	Stochastic processes (statistics)[30h] (3.5 credits) (in French)	Jean-Marie Rolin
<u>STAT2410</u>	Discrete data analysis.[22.5h+7.5h] (5 credits) (in French)	Patrick Bogaert, Jean-Marie Rolin
<u>STAT2413</u>	Non parametric statistics[22.5h+7.5h] (5 credits) (in French)	Ingrid Van Keilegom
<u>STAT2414</u>	Times series[22.5h+7.5h] (5 credits) (in French)	Rainer von Sachs

### **B.** Free-choice courses

7 credits, from among :

	0	
<u>ACTU2111</u>	Non life Insurance I[30h+15h] (4.5 credits) (in French)	Michel Denuit
<u>INMA2470</u>	Discrete stochastic models[30h+22.5h] (5 credits) (in French)	Philippe Chevalier
MATH2372	Stochastic processes[30h] (3 credits) (in French)	Jean-François Mertens
<u>STAT2415</u>	Introduction to Bayesian statistics.[15h] (2.5 credits) (in	Philippe Lambert
	French)	
<u>STAT2510</u>	Statistical quality control.[15h] (2.5 credits) (in French)	Bernadette Govaerts
<u>STAT2520</u>	Design of experiment.[22.5h+7.5h] (5 credits) (in French)	Bernadette Govaerts, Eric Le Boulengé
<u>STAT2530</u>	Statistics in clinical trials.[22.5h+7.5h] (5 credits) (in French)	Philippe Lambert, Annie Robert
<u>STAT2540</u>	Survey and Sampling[15h] (2.5 credits) (in French)	Yves Berger
<u>STAT2550</u>	Data Mining[15h+15h] (5 credits) (in French)	Libei Chen

### **C.** Options

The minimum option is for 6 credits, to be chosen from one or two of the four following titles :

1. Algebra, Geometry - Logic

2.Analysis - Mechanics

3.Physics

5. Numerical Analysis - Computer Studies

#### Specifc programme for the Mathematical Economics orientation

#### A. Compulsory courses

Besides the common courses, the students will take the following compulsory courses :

<u>MATH2421</u>	Convex analysis and calculation of variations[30h] (3 credits) (in French)	Michel Willem
ECON2135	Econometrics: methods and applications[45h+45h] (12 credits) (in French)	Luc Bauwens, Fatemeh Shadman Valavi
ECON2238	Financial economics[30h] (4 credits) (in French)	Pierre Giot
ECON2243	Game and Information Theory[30h] (4 credits) (in French)	Hylke Vandenbussche
<b>B. Free-choice cour</b>	ses	
One course to be che	osen from among :	
ECON2244	General Equilibrium Theory[30h] (4 credits) (in French)	François Maniquet
ECON2245	Econometrics[30h+15h] (4 credits) (in French)	Luc Bauwens
ECON2247	Growth and Development[30h] (4 credits) (in French)	Raouf Boucekkine
MATH2360	Stochastic processes (statistics)[30h] (3.5 credits) (in French)	Jean-Marie Rolin
MATH2372	Stochastic processes[30h] (3 credits) (in French)	Jean-François Mertens

# **C.** Options

 $The \ minimum \ option \ is \ for \ 6 \ credits, \ to \ be \ chosen \ from \ one \ or \ two \ of \ the \ four \ following \ courses:$ 

1.Algebra - Geometry - Logic

2. Analysis - Mechanics

3. Physics

5. Numerical Analysis - Computer Studies

# Positioning of the degree within the University cursus

The three orientations may be prolonged by third study cycle (masters) programmes, extended study diplomas and PhDs, either in the same speciality or in a complementary speciality. For example :

- the DEA in Pure and Applied Mathematics (for research in mathematics)
- the master's programme in statistics, the DES and DEA programmes in Statistics (for an initiation or perfection in the domain of statistics)
- the master's programme in Actuarial Sciences
- the DES in Applied Sciences, orientation : Computer Studies
- the DEA in Economic Sciences, the DES in Econometrics, and the DES in Financial Economics, for "licence" diploma holders in Mathematics coming from the Mathematical Economics orientation.

The "licence" diploma holders in Mathematical Sciences from the Statistics orientation may, in addition, obtain the DES in Statistics in one year instead of two.

The "licence" diploma holders in Mathematical Sciences who have added a certain number of Computer Studies courses to their programme, are entitled access to the second year of the "licence" programme in Computer Studies (orientation : General Computer Studies) in line with certain procedures still to be specified (please address the secretary's office of the MATH Department or the programme manager for the "licence" in Computer Studies).