

2004-2006 Graduate Calendar

The information published in this Graduate Calendar outlines the rules, regulations, curricula, programs and fees for the 2004-2006 academic years, including the Summer Semester 2005, the Fall Semester 2005 and the Winter Semester 2006.

For your convenience the Graduate Calendar is available in PDF format.

If you wish to link to the Graduate Calendar please refer to the Linking Guidelines.

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- The Association of Universities and Colleges of Canada

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Disclaimer

The Office of Graduate Program Services has attempted to ensure the accuracy of this on-line Graduate Calendar. However, the publication of information in this document does not bind the university to the provision of courses, programs, schedules of studies, fees, or facilities as listed herein.

Limitations

The University of Guelph reserves the right to change without notice any information contained in this calendar, including any rule or regulation pertaining to the standards for admission to, the requirements for the continuation of study in, and the requirements for the granting of degrees or diplomas in any or all of its programs.

The university will not be liable for any interruption in, or cancellation of, any academic activities as set forth in this calendar and related information where such interruption is caused by fire, strike, lock-out, inability to procure materials or trades, restrictive laws or governmental regulations, actions taken by the faculty, staff or students of the university or by others, civil unrest or disobedience, or any other cause of any kind beyond the reasonable control of the university.

The University of Guelph reaffirms section 1 of the Ontario Human Rights Code, 1981, which prohibits discrimination on the grounds of race, ancestry, place of origin, colour, ethnic origin, citizenship, creed, sex, sexual orientation, handicap, age, marital status or family status.

The university encourages applications from women, aboriginal peoples, visible minorities, persons with disabilities, and members of other under-represented groups.

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Mathematics and Statistics

The objective of the graduate program is to offer opportunities for advanced studies and research in the fields of applied mathematics and applied statistics, including the interface between the two. Although the two fields within the program have different requirements in terms of specific courses and qualifying examination areas, there is a considerable degree of interaction and commonality between them, from both philosophical and practical viewpoints. Philosophically, this commonality relates to the methodology of constructing and validating models of specific real-world situations. The major areas of specialization in applied mathematics are dynamical systems, mathematical biology, numerical analysis and operations research. Applied statistics encompasses the study and application of statistical procedures to data arising from real-world problems. Much of the emphasis in this field concerns problems originally arising in a biological setting. The major areas of specialization include linear and nonlinear models; bioassay; and survival analysis, life testing and reliability.

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Gary J. Umphrey

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BSc, MSc Guelph, PhD Carleton - Assistant Professor

Allan Willms

BMath, MMath Waterloo, PhD Cornell - Assistant Professor

MSc Program

The department offers an MSc degree with several options. Students choose between either mathematics or statistics fields and complete their program either by thesis or project. The two main program types are regular and interdisciplinary.

Interdisciplinary programs involve faculty members of this and other university departments and focus on problems of common interest to both departments. Examples include joint studies in quantitative genetics involving faculty in the Department of Animal and Poultry Science; studies of economic management of renewable resources involving faculty from the economics departments; modeling of physiological processes involving faculty from the Ontario Veterinary College or the College of Biological Science; toxicological modeling or risk assessment in collaboration with faculty involved in the Toxicology Research Centre.

Admission Requirements

A candidate for the MSc Degree Program must possess at least one of the following:

- a specialized honours degree (BSc or BA) in the intended area of specialization
- an honours degree with an equivalent to a major in the intended area of specialization.
- an honours degree with the equivalent of a minor in mathematics or in statistics as defined in the University of Guelph Undergraduate Calendar. The student must take sufficient courses to satisfy the requirements (or their equivalents) of a major in the intended area of specialization normally during the first two semesters of the program. These courses must be taken in addition to those described below. Students are generally not expected to undertake graduate courses before effectively completing the requirements of the undergraduate major.

An applicant who does not meet one of these requirements must register as a nondegree undergraduate student and take courses to achieve an equivalent to one of the above. Such students are encouraged to consult the departmental graduate officers or the chair of the department. The department's diploma in applied statistics fulfils the requirement of a minor equivalent in statistics.

Degree Requirements

For both regular and interdisciplinary programs, the degree requirements may be met by taking either:

- an MSc by thesis which requires at least 2.0 credits (four courses) plus a thesis; or
- an MSc without thesis (by project) which requires at least six courses; i.e., 3.0 credits, 2.0 of which must be for graduate-level courses plus successful completion within two semesters of MSc Project in Mathematics, MATH*6998 or MSc Project in Statistics, STAT*6998.

All programs of study must include the appropriate core courses (see below). Students who have obtained prior credit for a core course or its equivalent will normally substitute a departmental graduate course at the same or higher level, with the approval of the graduate co-ordinator. The remaining prescribed courses are to be selected from either graduate courses or 400-level undergraduate courses. Courses taken outside of this department must have the prior approval of the graduate program committee.

Mathematical Area of Emphasis

All candidates for the MSc with a mathematical area of emphasis are required to include in their program of study at least three of the following core courses:

MATH*6011	Dynamical Systems I
MATH*6021	Optimization I
MATH*6400	Numerical Analysis I
MATH*6041	Partial Differential Equations I

Statistical Area of Emphasis

All candidates for the MSc with a statistical area of emphasis are required to include in their program of study the following core courses:

STAT*6801	Advanced Data Analysis I
STAT*6802	Advanced Data Analysis II
STAT*6860	Linear Statistical Models

It is recommended that students take the undergraduate course Statistical Inference, STAT*4340, if this course or its equivalent has not previously been taken.

Interdisciplinary Programs

1. The general course requirements, above, must be met.
2. The project or thesis of an interdisciplinary program must directly integrate the study of mathematics or statistics with another discipline.

PhD Program

Admission Requirements

A candidate for the PhD degree program must possess a recognized master's degree obtained with high academic standing. Also, a member of the department's graduate faculty must agree to act as an advisor to the student.

Degree Requirements

The PhD degree is primarily a research degree. For that reason, course work commonly comprises a smaller proportion of the student's effort than in the master's program. Course requirements are as follows:

Applied Mathematics

Students must successfully complete 2.0 graduate-course credits. Depending upon the student's academic background, further courses may be prescribed. The required four courses must include at least two core courses selected from:

MATH*6012	Dynamical Systems II
MATH*6022	Optimization II
MATH*6410	Numerical Analysis II
MATH*6042	Partial Differential Equations II

All courses are chosen in consultation with the advisory committee. Additional courses may be required at the discretion of the advisory committee and/or the departmental graduate committee. With departmental approval, some courses given by other universities may be taken for credit. In addition to the courses, the student will be required to participate in the Graduate Seminar and make one oral presentation in each year of full-time enrolment.

Applied Statistics

Students must successfully complete 2.0 graduate-course credits. Depending upon the student's academic background, further courses may be prescribed. Students must take the following courses as part of the four required courses (providing that these courses were not taken as part of the student's master's-degree program):

STAT*6802	Advanced Data Analysis II
STAT*6860	Linear Statistical Models

All courses are chosen in consultation with the student's advisory committee. Additional courses may be required at the discretion of the advisory committee and/or the departmental graduate committee. With departmental approval, some courses given by other universities may be taken for credit. In addition to the courses, the student will be required to participate in the Graduate Seminar and make one oral presentation in each year of full-time enrolment.

Interdepartmental Programs

Biophysics MSc/PhD Program

The Department of Mathematics and Statistics participates in the MSc/PhD programs in biophysics. Professors Bauch, Eberl, Langford, Lawniczak, and Willms are members of the Biophysics Interdepartmental Group (BIG). These faculty members' research and teaching expertise includes aspects of biophysics. Professors Bauch, Eberl, Lawniczak, and Willms may serve as advisors for MSc and PhD students in biophysics. Professor Langford may serve as co-advisor. Please consult the Biophysics listing for a detailed description of the graduate programs offered by the Biophysics Interdepartmental Group.

Toxicology MSc/PhD Collaborative Program

The Department of Mathematics and Statistics participates in the MSc/PhD programs in toxicology. Professor Hubert is a member of the Toxicology Interdepartmental Group. This faculty member's research and teaching expertise includes aspects of toxicology; he may serve as advisor for MSc and PhD students in toxicology. Please consult the Toxicology listing for a detailed description of the MSc/PhD collaborative program.

Courses

Mathematics

MATH*6011 Dynamical Systems I U [0.50]

Basic theorems on existence, uniqueness and differentiability; phase space, flows, dynamical systems; review of linear systems, Floquet theory; Hopf bifurcation; perturbation theory and structural stability; differential equations on manifolds. Applications drawn from the biological, physical, and social sciences.

MATH*6012 Dynamical Systems II U [0.50]

The quantitative theory of dynamical systems defined by differential equations and discrete maps, including: generic properties; bifurcation theory; the center manifold theorem; nonlinear oscillations, phase locking and period doubling; the Birkhoff-Smale homoclinic theorem; strange attractors and deterministic chaos.

MATH*6021 Optimization I U [0.50]

A study of the basic concepts in: linear programming, convex programming, non-convex programming, geometric programming and related numerical methods.

MATH*6022 Optimization II U [0.50]

A study of the basic concepts in: calculus of variations, optimal control theory, dynamic programming and related numerical methods.

MATH*6031 Functional Analysis U [0.50]

Review of metric, normed, and inner product spaces; Banach contraction principle; brief introduction to measure and integration; elementary Fourier analysis; adjoint and compact operators; nonlinear operators and the Frechet derivative; Baire category theorem; principle of uniform boundedness; open mapping theorem; principle of uniform boundedness; closed graph theorem.

MATH*6041 Partial Differential Equations I U [0.50]

Classification of partial differential equations. The Hyperbolic type, the Cauchy problem, range of influence, well- and ill-posed problems, successive approximation, the Riemann function. The elliptic type: fundamental solutions, Dirichlet and Neumann problems. The parabolic type: boundary conditions, Green's functions and separation of variables. Introduction to certain non-linear equations and transformations methods.

MATH*6042 Partial Differential Equations II U [0.50]

A continuation of some of the topics of Partial Differential Equations I. Also, systems of partial differential equations, equations of mixed type and non-linear equations.

MATH*6051 Mathematical Modelling U [0.50]

Selected advanced topics in mathematical modelling, possibly in conjunction with the departmental Mathematics and Statistics Clinic.

MATH*6071 Biomathematics U [0.50]

The application of mathematics to model and analyze biological systems. Specific models to illustrate the different mathematical approaches employed when considering different levels of biological function.

MATH*6091 Topics in Analysis U [0.50]

Selected topics from topology, real analysis, complex analysis, and functional analysis.

MATH*6400 Numerical Analysis I U [0.50]

Topics selected from numerical problems in: matrix operations, interpolation, approximation theory, quadrature, ordinary differential equations, partial differential equations, integral equations, nonlinear algebraic and transcendental equations.

MATH*6410 Numerical Analysis II U [0.50]

One or more topics selected from those discussed in Numerical Analysis I, but in greater depth.

MATH*6990 Mathematics Seminar U [0.00]

Students will review mathematical literature and present a published paper.

MATH*6998 MSc Project in Mathematics U [1.00]

Statistics

STAT*6700 Stochastic Processes U [0.50]

The content of this course is to introduce Brownian motion leading to the development of stochastic integrals thus providing a stochastic calculus. The content of this course will be delivered using concepts from measure theory and so familiarity with measures, measurable spaces, etc., will be assumed.

STAT*6721 Stochastic Modelling U [0.50]

Topics include the Poisson process, renewal theory, Markov chains, Martingales, random walks, Brownian motion and other Markov processes. Methods will be applied to a variety of subject matter areas.

STAT*6741 Statistical Analysis for Reliability and Life Testing U [0.50]

Statistical failure models, order statistics, point and interval estimation procedures for life time distributions, testing reliability hypotheses, Bayes methods in reliability, system reliability.

STAT*6761 Survival Analysis U [0.50]

Kaplan-Meier estimation, life-table methods, the analysis of censored data, survival and hazard functions, a comparison of parametric and semi-parametric methods, longitudinal data analysis.

STAT*6801 Advanced Data Analysis I U [0.50]

Residual analysis, deletion residuals, influential points, added variable plots, constructed variables, families of transformations, jackknife and bootstrap methods, local linear regression, regression splines and cubic smoothing splines.

STAT*6802 Advanced Data Analysis II U [0.50]

Generalized linear and generalized additive models, linear and nonlinear mixed effects models, parametric and semiparametric analysis of longitudinal and clustered data, generalized estimating equations, applications to categorical and spatial data.

STAT*6821 Multivariate Analysis U [0.50]

This is an advanced course in multivariate analysis and one of the primary emphases will be on the derivation of some of the fundamental classical results of multivariate analysis. In addition, topics that are more current to the field will also be discussed such as: multivariate adaptive regression splines; projection pursuit regression; and wavelets.

STAT*6841 Statistical Inference U [0.50]
Bayesian and likelihood methods, large sample theory, nuisance parameters, profile, conditional and marginal likelihoods, EM algorithms and other optimization methods, estimating functions, MonteCarlo methods for exploring posterior distributions and likelihoods, data augmentation, importance sampling and MCMC methods.
STAT*6850 Advanced Biometry U [0.50]
Topics on advanced techniques for analyzing data from biological systems. In particular, univariate discrete models, stochastic processes as it relates to population dynamics and growth models with time dependencies, generalized discrete models for spatial patterns in wildlife, the theoretical foundation and recent results in aquatic bioassays, and other topics relating to the student's research interest.
STAT*6860 Linear Statistical Models U [0.50]
Generalized inverses of matrices; distribution of quadratic and linear forms; regression or full rank model; models not of full rank; hypothesis testing and estimation for full and non-full rank cases; estimability and testability; reduction sums of squares; balanced and unbalanced data; mixed models; components of variance.
STAT*6870 Experimental Design U [0.50]
This is an advanced course in experimental design which emphasizes proofs of some of the fundamental results in the topic. The topics will include: design principles; design linear models; designs with several factors; confounding in symmetrical factorials; fractional factorials.
STAT*6880 Sampling Theory U [0.50]
Theory of equal and unequal probability sampling. Topics in: simple random, systematic, and stratified sampling; ratio and regression estimates; cluster sampling and subsampling; double sampling procedure and repetitive surveys; nonsampling errors.
STAT*6920 Topics in Statistics U [0.50]
STAT*6950 Statistical Methods for the Life Sciences* F [0.50]
Analysis of variance, completely randomized, randomized complete block and latin square designs; planned and unplanned treatment comparisons; random and fixed effects; factorial treatment arrangements; simple and multiple linear regression; analysis of covariance with emphasis on the life sciences.
STAT*6960 Design of Experiments and Data Analysis for the Life Sciences * W [0.50]
Principles of design; randomized complete block; latin square and extensions the split plot and extension; incomplete block designs; confounding and fractional replication of factorial arrangements; response surfaces the analysis of series of experiments; the general linear model; multiple regression and data analytic techniques.
STAT*6970 Statistical Consulting Internship U [0.25]
This course provides experience in statistical consulting in a laboratory and seminar environment. The student will participate in providing statistical advice and/or statistical analyses and participate in seminar discussions of problems arising from research projects in various disciplines.
STAT*6990 Statistics Seminars by Graduate Students U [0.00]
STAT*6998 MSc Project in Statistics U [1.00]

Note

*STAT*6950 and STAT*6960 are intended for graduate students of other departments and may not normally be taken for credit by mathematics and statistics graduate students.