



**UNSW**  
SYDNEY

## **Course Outline**

### **MATH1251 Mathematics for Actuarial Studies and Finance 1B**

School of Mathematics and Statistics

Faculty of Science

Term 2, 2020

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# 1. Staff

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Position	Name	Email	Room
Course Convenor	Associate Prof Jonathan Kress	<a href="mailto:j.kress@unsw.edu.au">j.kress@unsw.edu.au</a>	RC-3073
Algebra Lecturer	Professor Jie Du	<a href="mailto:j.du@unsw.edu.au">j.du@unsw.edu.au</a>	RC-4113
Calculus Lecturer	Professor Thanh Tran	<a href="mailto:thanh.tran@unsw.edu.au">thanh.tran@unsw.edu.au</a>	RC-4061
Lecturer-in-charge of computing (Matlab)	Dr Thong Quoc Le Gia	<a href="mailto:qlegia@unsw.edu.au">qlegia@unsw.edu.au</a>	RC-2084

Staff consultation times will be posted on Moodle and on the School of Mathematics and Statistics website page by the beginning of week 2.

# 2. Administrative matters

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## Contacting the Student Services Office

Please visit the School of Mathematics and Statistics web-site for a wide range of information on School Policies, Forms and Help for Students by visiting the “**Student Services**” page.

For information on Courses, please go to “Current Student”, “Undergraduate and/or Postgraduate”, “**Courses Homepage**” for information on all **course offerings**.

The “Student Notice Board” can be located by going to the “Current Students” page; Notices are posted regularly for your information here. Please familiarise yourself with the information found in these locations. The School web page is: <http://www.maths.unsw.edu.au>

If you cannot find the answer to your queries on the web you are welcome to contact the Student Services Office directly. The First Year Advisor in the Student Services Office is Mrs Markie Lugton. All administrative enquiries concerning first year Mathematics courses should be sent to Markie Lugton, either:

- By email to [ug.mathsstats@unsw.edu.au](mailto:ug.mathsstats@unsw.edu.au)
- By phone: 9385 7011
- Or in person to the Red Centre building, level 3, room 3072

Change of tutorials, due to timetable clashes or work commitments, permission to take class tests outside your scheduled tutorial, advice on course selection and other administrative matters are handled in the Student Services Office. Constructive comments on course improvement may also be emailed to the Director of First Year Mathematics, Dr Jonathan Kress. Should we need to contact you, we will use your official UNSW email address of [Zstudentno@unsw.edu.au](mailto:Zstudentno@unsw.edu.au) in the first instance. **It is your responsibility to regularly check your university email account. Please state your student number in all emails to the Student Services Office.**

# 3. Course information

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**Units of credit:** 6

**Pre-requisite(s):** MATH1151

**Exclusions for MATH1251:** MATH1021, MATH1031, MATH1231, MATH1241, ECON1202, ECON2291.

**Teaching times and locations:** see the link on the Handbook web pages:

Handbook entry for MATH1251:

Offered in Term 2 only.

## Course summary

MATH1251 will provide you with an in-depth knowledge of topics in Calculus and Linear Algebra and show applications in interdisciplinary contexts through lectures and exercises. It will enhance your skills in analytical critical thinking and problem solving through illustrative examples in lectures and problem-based tutorials. The course will also engage you in independent and reflective learning through your independent mastery of tutorial problems and MATLAB.

The mathematical problem-solving skills that you will develop are generic problem-solving skills, based on logical arguments, which can be applied in multidisciplinary work. You will develop your communication skills through active participation in tutorials, and by writing clear, logical arguments when solving problems.

## Course aims

The Aim of MATH1251 is that by the time you finish the course you should understand the concepts and techniques covered by the syllabus and have developed skills in applying those concepts and techniques to the solution of appropriate problems. Students who achieve good competence in this course should be well equipped understand the mathematics that they will meet later in their program.

The algebra component contains a topic on complex numbers but the main emphasis of the course is on linear algebra – vector spaces, linear transformations and eigenvectors of matrices. There are a variety of topics to be covered in the calculus section – techniques of integration, differential equations, sequences and series and the calculus of functions of two real variable. (A detailed syllabus can be found later in this booklet.) The syllabus includes a computing component, based on the software package MATLAB. The computer-based tutorial problems and assignments define the level of proficiency you are expected to achieve in using MATLAB.

## Course learning outcomes (CLO)

At the successful completion of this course you (the student) should be able to:

1. State definitions and theorems in the syllabus and apply them to specific examples.
2. Apply the concepts and techniques of the syllabus to solve appropriate problems.
3. Use technology as an aid to solve appropriate problems.
4. Communicate mathematical ideas effectively using correct terminology.
5. Create valid mathematical arguments.

## 4. Learning and teaching activities

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### Lecture and Tutorial Schedule

Both lectures and tutorials will be online via Blackboard Collaborate. A link will be found on Moodle. Lectures and selected tutorials will be recorded and the recording may include student comments or voices.

	Monday	Tuesday	Wednesday	Thursday	Friday
<b>Lectures</b>	2pm to 4pm Online Wks. 1-5, 7-10			10am to 11am Online Wks. 1-5, 7-10	3pm to 5pm Online Wks. 1-5, 7-10
<b>Tutorials</b>		<b>Tutorial 2:</b> T10A: 10-11am T14A: 2-3pm	<b>Tutorial 2:</b> W11A: 11-12pm  <b>Tutorial 1:</b> W15A: 3-5pm	<b>Tutorial 1:</b> H11A: 11-12pm	<b>Tutorial 1:</b> F12A: 12-1pm

## Lectures

There are 5 lectures per week except for week 6 which has 3 lectures per week. Lectures commence in week 1 and run until week 10 as indicated in your timetable on myUNSW. Please check your myUNSW timetable for times and locations of lectures.

## Tutorials

Students are enrolled into two tutorials, one for algebra and one for calculus. The algebra tutorial is timetabled for the second half of the week, whilst the calculus tutorial is scheduled for the first half of the week. Students can change their tutorials, via myUNSW until the end of week 1. After that time, students can only change their tutorials with the agreement of the Mathematics and Statistics Student Service. See page 4 for contact information. To change a tutorial, you will need to provide proof of a timetable clash or work commitments.

Note that:

- **All tutorials run in weeks 1 to 5 and 7 to 10.**
- Attendance at tutorials is compulsory and the roll will be called in tutorials.

## Computing and self-paced online lessons

In addition to the calculus and algebra components, there is a computing component in MATH1251. This is partly interwoven with the calculus and algebra components and partly independent of them. To assist in the self-directed learning of this component of the course, online self-paced learning lessons are available in UNSW Moodle. These lessons guide students through the computing component of this course and are integrated with, and enhance the lecture and tutorial presented in calculus and algebra.

Students are expected to work through and complete the specified online lessons. Associated with each lesson is a graded quiz, done in Maple TA and the completed quizzes contribute 4% to the final grade. Learning content will be accessible at all times for learning and revision, but the online assessments will only be available for credit until the published deadlines.

The *Introduction to MATLAB* booklet is available from the MATH1251 course page on Moodle and the School's website.

## UNSW Moodle

The School of Mathematics and Statistics uses the Learning Management System called Moodle. To log into Moodle, use your zID and zPass at the following URL:

<http://moodle.telt.unsw.edu.au>

Here you will find announcements, general information, notes, lecture slides, classroom tutorial and homework problems and links to online tutorial and assessments.

## 5. Assessment

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In Term 2 2020 all assessment in MATH1251 will be conducted online.

The final mark will be made up as follows:

Assessment task	Weight	CLOs
Algebra and Calculus Tests (Class: best 3 of 4 halves: 8% each; Online: 1% each for 4 tests)	28%	1, 2, 4, 5
Matlab Tests (Online Matlab 1-6: 4%; Matlab lab: 8%)	12%	2, 3
End of term examination	60%	1, 2, 3, 4, 5

Note:

- You will be able to view your end of term exam timetable on myUNSW. Details of when this timetable will be released is available on the university website.

<https://student.unsw.edu.au/dates-and-timetables>

- It is very important that you understand the University's rules for the conduct of Examinations and the penalties for **Academic Misconduct Guide**. This information can be accessed through myUNSW at:

<https://student.unsw.edu.au/conduct>

In recent years there have been cases where severe penalties have been imposed for misconduct in relation to tests and exams in Maths courses.

- For information on how the School implements special consideration policies for assessments during the term and the final examination, refer to the School's website:

<https://www.maths.unsw.edu.au/currentstudents/assessment-policies>

### Algebra and Calculus Tests

#### Algebra and Calculus Online Tests

Before the algebra and calculus tutorial class tests you must complete a simple online test that is designed to help you prepare for the tutorial tests. These tests are on Maple TA and you will find a link to Maple TA and information on using Maple TA on the Moodle homepage for this course. Please read the information on using Maple TA that is provided on Moodle as it contains some important information on the syntax required for entering answers.

The material covered by these tests is the same as for the tutorial algebra and calculus tests, as given on pages 17 and 19. You will be allowed an unlimited number of attempts at each online algebra and calculus test but only your best mark for each test will count. Each test counts for 1% of your final mark.

#### Algebra and Calculus Class Tests

Details of the dates and content of tests are given on pages 15 and 17 of this booklet. Sample copies of the tests are included in the Algebra Notes and in the Calculus problem booklet. Sample copies of the tests are included in the Algebra and Calculus Notes.

Note:

- Normal exam conditions apply in tests.
- You may use a UNSW approved or approvable calculator in class tests.

- If you miss a **class test** due to illness, please apply for Special Consideration on-line. Policy available by visiting the website: <https://student.unsw.edu.au/special-consideration>.
- Your mark will be accessible via the system on which you took the test and will be transferred to the Moodle gradebook before the End of Term Exam.
- Examples of class tests are contained in the Algebra Notes booklet and the Calculus problems booklet. Although the format will be different in Term 2 2020, the style and level of difficulty will be the same.

## Matlab Tests

For the computing (Matlab) component of the course there are two different forms of computing tests. Online tests that you can do at home and that will be run using Maple TA, followed by an online laboratory based test in week 10, again using Maple TA. Other than the week 10 lab test, the online tests may be completed on any suitable web browser in your own time, but you will need access to Matlab to answer the questions. Matlab is available in the School computing labs and via the myAccess service and you can also install your own copy of Matlab. These online Matlab computing tests are linked to the self-paced Matlab lessons in Moodle. Details on using Maple TA for online tests can be found on Moodle. These online Matlab computing tests will be available (almost) continuously but to gain marks the tests must be completed before the deadlines shown on page 9. The online tests (in Maple TA) are designed to get you used to using Matlab for simple problems and will test your knowledge of Matlab syntax. You will have an unlimited number of attempts at these online computing tests, both before and after the deadlines. Note that it is only your best mark on each test before the deadline that counts towards your final grade. Do NOT leave your attempts at these online tests until the last day.

The online MATLAB lessons are numbered from 0 to 10. In MATH1151 you completed the online tests for lessons 1 to 6; for MATH1251 you must complete the online tests in Maple TA for lessons 7 to 10. In the table above, Tests 1, 2, 3 and 4 cover the MATLAB lessons 7, 8, 9 and 10 respectively. As in MAT1151, these online tests are designed to get you used to using MATLAB for simple problems and will test your knowledge of MATLAB syntax.

The second form of computing test will only allow one attempt. The format of the laboratory test will be similar the one you took in MATH1151, but the content will be more challenging with more emphasis on the programming features in MATLAB. Details of the laboratory test are given on Moodle. All computing tests are linked to the algebra and calculus material, so you should make sure you understand the course work before trying them.

Finally, the end of term exam may contain one or two sub-questions requiring a knowledge of MATLAB.

You must pass this test before you will be allowed access to algebra, calculus and Matlab online tests.

## Notes for online tests

- Each attempt at these tests must be your own work, but you are encouraged to discuss the methods required with other students;
- Each version of the test will be slightly different, so don't just copy answers from one attempt to the next;
- Only a limited number of users can have simultaneous access to Maple TA, so **do NOT leave your attempts at these tests to the last day**. Problems with your own (home) computer, internet service or the UNSW IT systems are not considered to be an excuse for missing tests or test deadlines.

## End of Term Examination

In Term 2 2020 the End of Term Examination will be conducted online.

The final exam covers material from the whole of the algebra, calculus and computing (Maple) syllabuses. The best guide to the style and level of difficulty is the past exam papers. The course pack contains a book of past exam papers with worked solutions. To see the exact form of the past exam papers, including instructions on the front cover and the tables of integrals and standard normal probabilities that are provided,

search for “MATH1251”. Examination questions are, by their nature, different from short test questions. They may test a greater depth of understanding. The questions will be longer, and sections of the course not covered in other assessments will be examined.

Some of the assessment tasks during the term allow repeated attempts over an extended period and resources are available to students attempting these assessments. As a result, students should be aiming for a high mark in the pre-exam assessment and this indicates significant progress towards achieving the learning outcomes of this course. The exam is time limited, allows no resources and has more complex questions. Therefore a high mark in the pre-exam assessment is not always an accurate indication of the final course mark.

## Schedule of all class assessments

Week	Online Tests (one attempts)	Online Tests (multiple attempts)
1		
2		Matlab Online Tests 1 and 2
3		Matlab Online Test 3
4		Algebra and Calculus Online Test 1
5	Algebra and Calculus Class Test 1	
6		
7		Matlab Online Test 4
8		Algebra and Calculus Online Test 2
9	Algebra and Calculus Class Test 2	
10	Matlab Lab Test	

All Online Tests (multiple attempts) will use Maple TA and have a deadline of 5pm on Friday of the week indicated.

## Calculator Information

For end of term UNSW exams, students must supply their own calculator. Only calculators on the UNSW list of approved calculators may be used in the end of term exams. Before the exam period, calculators must be given a “UNSW approved” sticker, obtained from the School of Mathematics and Statistics Office, and other student or Faculty centres. The UNSW list of calculators approved for use in end of term exams is available at:

<https://student.unsw.edu.au/exam-approved-calculators-and-computers>

In Term 2 2020, if you are unable to obtain a UNSW approved sticker then you may use a calculator that meets the requirements described on the page above without a sticker.

## 6. Expectations of students

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### School Policies

The School of Mathematics and Statistics has adopted a number of policies relating to enrolment, attendance, assessment, plagiarism, cheating, special consideration etc. These are in addition to the Policies of The University of New South Wales. Individual courses may also adopt other policies in addition to or replacing some of the School ones. These will be clearly notified in the Course Initial Handout and on the Course Home Pages on the Maths Stats web site.

Students in courses run by the School of Mathematics and Statistics should be aware of the School and Course policies by reading the appropriate pages on the Maths Stats web site starting at:

<http://www.maths.unsw.edu.au/currentstudents/assessment-policies>

The School of Mathematics and Statistics will assume that all its students have read and understood the School policies on the above pages and any individual course policies on the Course Initial Handout and Course Home Page. Lack of knowledge about a policy will not be an excuse for failing to follow the procedure in it.

## Academic integrity, referencing and plagiarism

**Academic integrity** is fundamental to success at university. Academic integrity can be defined as a commitment to six fundamental values in academic pursuits: honesty, trust, fairness, respect, responsibility and courage.<sup>1</sup> At UNSW, this means that your work must be your own, and others' ideas should be appropriately acknowledged. If you don't follow these rules, plagiarism may be detected in your work.

Further information about academic integrity and **plagiarism** can be located at:

- The *Current Students* site <https://student.unsw.edu.au/plagiarism>, and
- The *ELISE* training site <http://subjectguides.library.unsw.edu.au/elise/presenting>

The *Conduct and Integrity Unit* provides further resources to assist you to understand your conduct obligations as a student: <https://student.unsw.edu.au/conduct>.

## University Statement on Plagiarism

This statement has been adapted from statements by the St James Ethics Centre, the University of Newcastle, and the University of Melbourne.

Plagiarism is the presentation of the thoughts or work of another as one's own. Examples include:

- Direct duplication of the thoughts or work of another, including by copying work, or knowingly permitting it to be copied. This includes copying material, ideas or concepts from a book, article, report or other written document (whether published or unpublished), composition, artwork, design, drawing, circuitry, computer program or software, web site, Internet, other electronic resource, or another person's assignment without appropriate acknowledgement
- Paraphrasing another person's work with very minor changes keeping the meaning, form and/or progression of ideas of the original;
- Piecing together sections of the work of others into a new whole;
- Presenting an assessment item as independent work when it has been produced in whole or part in collusion with other people, for example, another student or a tutor; and,
- Claiming credit for a proportion a work contributed to a group assessment item that is greater than that actually contributed.
- Submitting an assessment item that has already been submitted for academic credit elsewhere may also be considered plagiarism.
- The inclusion of the thoughts or work of another with attribution appropriate to the academic discipline does not amount to plagiarism.

Students are reminded of their Rights and Responsibilities in respect of plagiarism, as set out in the University Undergraduate and Postgraduate Handbooks, and are encouraged to seek advice from academic staff whenever necessary to ensure they avoid plagiarism in all its forms.

The Learning Centre website is the central University online resource for staff and student information on plagiarism and academic honesty. It can be located at: [www.lc.unsw.edu.au/plagiarism](http://www.lc.unsw.edu.au/plagiarism)

The Learning Centre also provides substantial educational written materials, workshops, and tutorials to aid students, for example, in:

- Correct referencing practices;

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<sup>1</sup> International Center for Academic Integrity, 'The Fundamental Values of Academic Integrity', T. Fishman (ed), Clemson University, 2013.

- Paraphrasing, summarising, essay writing, and time management;
- Appropriate use of, and attribution for, a range of materials including text, images, formulae and concepts.

Individual assistance is available on request from The Learning Centre.

Students are also reminded that careful time management is an important part of study and one of the identified causes of plagiarism is poor time management. Students should allow sufficient time for research, drafting, and the proper referencing of sources in preparing all assessment items.

## Detection of academic misconduct

The School of Mathematics and Statistics uses a variety of means to detect and investigate potential academic misconduct in assessments, including the use of data from University systems and websites.

## 7. Readings and resources

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### Course Pack

Your course pack should contain the following items:

1. *Information Booklet that you are now reading;*
2. *Algebra Notes (for MATH1251);*
3. *Calculus Notes (from MATH1231/1241 as an additional resource);*
4. *Calculus Problems Booklet;*
5. *Past Exam Papers Booklet.*

For the computing component of the course you will need to use Matlab. This is available for free to UNSW students. You can either download and install on your own computer or use the virtual Matlab application via the myAccess service. Details will be provided on Moodle.

Booklets contained in the Course Pack will **not** be available separately from the School of Mathematics and Statistics. However, the information in this booklet and the algebra and calculus problems can be accessed through the web from the MATH1251 course page Moodle.

## 8. Getting help outside tutorials

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### Staff Consultations

From week 2 there will be a roster which shows for each hour of the week a list of names of members of staff who are available to help students in the first year mathematics courses, no appointment is necessary. This roster will be announced in the Moodle course page and linked to the folder in Moodle called "Help is available!" It is also provided in the link below.

<http://www.maths.unsw.edu.au/currentstudents/consultation-mathematics-staff>

### Mathematics Drop-in Centre

The Maths drop-in centre provides free help to students with certain first and second year mathematics courses.

The Maths drop-in centre schedule will be available on the Schools website below by the end of week 1. Please note that no appointment is necessary, this is a drop-in arrangement to obtain one-on-one help from tutors. The Maths drop-in centre is accessible through the web link below.

<https://www.maths.unsw.edu.au/currentstudents/Mathematics-Drop-in-Centre>

## Lab Consultants

For help with the Maple computing component of the first year courses, consultants will be available via the Drop-in Centre. For more details, visit website:

<https://www.maths.unsw.edu.au/currentstudents/maple-lab-consultants>

## Additional support for students

- The Current Students Gateway: <https://student.unsw.edu.au/>
- Academic Skills and Support: <https://student.unsw.edu.au/academic-skills>
- Student Wellbeing, Health and Safety: <https://student.unsw.edu.au/wellbeing>
- Disability Support Services: <https://student.unsw.edu.au/disability-services>
- UNSW IT Service Centre: <https://www.it.unsw.edu.au/students/index.html>

## 9. Applications for Special Consideration

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If you are unable to complete an assessment on time or during the proscribed period due to illness or other reason beyond your control, you can apply for special consideration.

For all information on Special Consideration, including the circumstances that are covered or excluded and how to apply, see the Special Consideration web site:

<https://student.unsw.edu.au/special-consideration>

Please note that the application is not considered by the Course Authority, it is considered by a centralised team of staff at the Nucleus Student Hub.

The central team will advise you, by email to your UNSW student email, of the outcome of your application and the date of any supplementary assessment or extension as appropriate.

For final exams with special consideration granted, the Exams Unit will email the rescheduled “supplementary exam” date, time and location to your student zID email account directly. Please ensure you regularly check your student email account (zID account) for this information.

The supplementary exam period/dates can be found at this web site:

<https://student.unsw.edu.au/exam-dates>

Please ensure you are aware of these dates and that you are available during this time.

### Important Notes

If you believe your application for Special Consideration has not been processed, you should email **specialconsideration@unsw.edu.au** immediately for advice.

- If you suffer from a chronic or ongoing illness that has, or is likely to, put you at a serious disadvantage, then you should contact the Equitable Learning Services (formerly known as the Disability Support Services) who provide confidential support and advice. Their web site is: <https://student.unsw.edu.au/els>
- Equitable Learning Services (ELS) may determine that your condition requires special arrangements for assessment tasks. Once the School has been notified of these, we will make every effort to meet the arrangements specified by ELS.
- Additionally, if you have suffered significant misadventure that affects your ability to complete the course, please contact the Director of First Year, Associate Professor Jonathan Kress by email or in person for advice. The contact details are the Red Centre, level 3 room RC-3073 or by email to [j.kress@unsw.edu.au](mailto:j.kress@unsw.edu.au)

Professor B Henry

Head, School of Mathematics and Statistics

## 10. Algebra Lecture timetable and syllabus

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The algebra course for Math1251 is based on chapters 6 to 9 of the MATH1251 Algebra Notes, which are essential reading and must be brought to all algebra tutorials. The lecturer will not cover all the material in these notes in their lectures as some sections of the notes are intended for reference and for background reading. An **approximate** lecture timetable is given below. The lecturer will try to keep to this timetable, but variations might be unavoidable. As in MATH1151, the computer package MATLAB will be used in the MATH1251 algebra course.

### Chapter 6. Complex Numbers

#### Lectures 1-6

This section covers complex numbers in Cartesian and polar forms, complex arithmetic and geometry, factorization of polynomials and stability of dynamical systems.

Development of number systems and closure. Definition of complex numbers and of complex number addition, subtraction, multiplication and division.

Equality, real and imaginary parts, complex conjugates.

Argand diagram, polar forms, modulus, argument.

De Moivre's Theorem and Euler's Formula. Arithmetic of polar forms.

Powers and roots of complex numbers. Binomial theorem and Pascal's triangle.

Trigonometry and geometry.

Complex polynomials. Fundamental theorem of algebra, factorization theorem, factorization of complex polynomials of form  $z^n - z_0$ , real linear and quadratic factors of real polynomials.

Stability of discrete and continuous time systems.

### Chapter 7. Vector Spaces

#### Lectures 7-14

The aim of this section of the course is to introduce the general theory of vector spaces and to give some basic examples. The majority of examples will be for the real vector space  $\mathbb{R}^n$ , but some examples will be given for the complex vector space  $\mathbb{C}^n$ , the vector space  $M_{mn}$  of  $m \times n$  matrices, the vector space of polynomials and the vector space of real-valued functions.

Introduction to vector spaces. Examples of vector spaces. Properties of vector arithmetic.

Subspaces.

Linear combinations and spans.

Linear independence.

Basis and dimension, coordinate vectors.

Polynomials and real-valued functions as vector spaces.

Data fitting and polynomial (Lagrange) interpolation.

### Chapter 8. Linear Transformations

#### Lectures 15-18

The basic aims of this section are to introduce the general theory of linear transformations, to give some geometric applications of linear transformations and to establish the close relationship between linear functions and matrices.

Introduction to linear maps. Linear maps and the matrix equation.

Geometrical examples.

Subspaces associated with linear maps.

Rank, nullity and solutions of  $Ax = b$ . Further applications.

Linear maps between polynomial and real-valued function vector spaces.

Matrix representations for non-standard bases in domain and codomain.

Matrix arithmetic and linear maps.

Injective, surjective and bijective linear maps.

## Chapter 9. Eigenvalues and Eigenvectors

### Lectures 19-24

The aims of this section are to introduce the ideas of eigenvalue and eigenvector and to show some applications of these ideas to diagonalization of matrices, evaluation of powers of matrices and solution of simple systems of linear differential equations. Examples for hand calculation will be restricted to  $2 \times 2$  matrices and very simple  $3 \times 3$  matrices, with larger problems done using MATLAB.

Definition, examples and geometric interpretation of eigenvalues and eigenvectors.

Eigenvectors, bases and diagonalization of matrices.

Applications to powers of matrices and solution of systems of linear differential equations.

Markov Chain Processes.

### Problem Sets

At the end of each chapter there is a set of problems. Some of the problems are very easy, some are less easy but still routine and some are quite hard. To help you decide which problems to try first, each problem is marked with an [R], an [H] or an [X]. The problems marked [R] form a basic set of problems which you should try first. Problems marked [H] are harder and can be left until you have done the problems marked [R]. You *do* need to make an attempt at the [H] problems because problems of this type will occur on tests and in the exam. If you have difficulty with the [H] problems, ask for help in your tutorial.

The problems marked [X] are extension material and are intended for students aiming for the grade of HD in MATH1251. They require more mathematical maturity and ingenuity than other suggested problems. Small parts of final exam questions may require similar mathematical understanding.

There are a number of questions marked [M], indicating that MATLAB is required in the solution of the problem.

### Problem Schedule

The main purpose of tutorials is to give you an opportunity to get help with problems which you have found difficult and with parts of the lectures or the Algebra Notes which you don't understand. In order to get real benefit from the tutorials, it is essential that you try to do relevant problems *before* the tutorial, so that you can find out the areas where you need help.

Please note that the **tutorial problem list will be posted on Moodle.**

You should work on the problems at home or in the library between classes. Some of them will be worked through and discussed in the tutorials. Tutors may need to vary a little from this suggested problem schedule.

### Class Tests and Exams

Questions for the class tests in MATH1251 will be similar to the questions marked [R] and [H] in the problem sets. Since each class test is only twenty minutes in length only shorter straight forward tests of theory and practice will be set. As a guide, see the recent past class test papers (at the end of the algebra notes).

Examination questions are, by their nature, different from short test questions. They may test a greater depth of understanding. The questions will be longer, and sections of the course not covered in the class tests will be examined. As a guide, see the recent past exam papers in the separate past exam papers booklet.

**Algebra class test 1** will be in week 5 and will be based on the suggested problems from weeks 1 to 4.

**Algebra class test 2** will be in week 9 and will be based on the suggested problems for weeks 5 to 8.

### Theory in the Algebra course

The theory is regarded as an essential part of this course and it will be examined both in class tests and in the end of year examination.

You should make sure that you can give **DEFINITIONS** of the following ideas:

**Chapter 7.** Subspace of a vector space, linear combination of a set of vectors, span of a set of vectors, linear independence of a set of vectors, spanning set for a vectors space, basis for a vector space, dimension of a vector space, coordinate vector of a vector with respect to an ordered basis.

**Chapter 8.** Linear function, kernel and nullity of a linear function, image and rank of a linear function.

**Chapter 9.** Eigenvalue and eigenvector, diagonalizable matrix.

You should be able to give **STATEMENTS** of the following theorems and propositions.

**Chapter 7.** Theorem 1 of §7.3, Propositions 1 and 3 and Theorem 2 of §7.4, Proposition 1 and Theorems 2,3,4,5 and 6 of §7.5, Theorems 1,2,3,4,5,6 and 7 of §7.6.

**Chapter 8.** Theorems 2,3 and 4 of §§8.1, Theorems 1 and 2 of §8.2, Theorems 1 and 5, Proposition 7 and Theorems 8,9 and 10 of §8.4.

**Chapter 9.** Theorems 1,2 and 3 of §9.1. Theorem 1 and 2 of §9.2.

You should be able to give **PROOFS** of the following theorems and propositions.

**Chapter 7.** Theorem 2 of §7.4, Theorems 2,3 and 4 of §7.5, Theorem 2 of §7.6.

**Chapter 8.** Theorem 2 of §8.1, Theorem 1 of §8.2, Theorems 1, 5 and 8 of §8.4.

**Chapter 9.** Theorem 1 of §9.1

## 11. Calculus

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### Lecture timetable and syllabus

The calculus syllabus below contains a number of topics which are part of the MATH1241 syllabus and in addition some topics that are generally taught to second year students – such as Lagrange multipliers and double integrals. The time given for each topic is approximate.

#### Integration techniques (2 hours)

The trigonometric integrals and reduction formulae, trigonometric and hyperbolic substitutions, rational functions and partial fractions, standard substitutions. (Salas and Hille, edition 10, Chapter 8, 8.1-8.6)

#### Ordinary differential equations (7 hours)

Terminology including particular, general, implicit and explicit solutions. First order equations including separable, linear and exact equations. Slope fields, integral curves, existence and uniqueness. Modelling. Linear differential operators as linear transformations, the solution space for homogeneous differential equations and the solution set for inhomogeneous differential equations. Constant coefficient differential equations including the method of undetermined coefficients. Applications. Dimension of the solution space. Euler's method for the numerical solutions of differential equations. (Salas and Hille, edition 10, Chapter 9, 9.1-9.3, Chapter 19, 19.1-19.4.)

#### Taylor series (7 hours)

Approximation of functions by Taylor polynomials and Taylor's Theorem with remainder. Applications to stationary points.

Sequences: Convergence and divergence, sums, products, quotients and composites of series. Upper and lower bounds, sup and inf, bounded monotonic sequences and the completeness of the real numbers. Recursively defined sequences. (Salas and Hille, edition 10, Chapter 11, 11.1-11.3.)

Series: Partial sums, convergence and divergence, the  $k$ th term test for divergence. Comparison, integral, ratio and root tests for convergence of series with positive terms. Absolute and conditional convergence, including the alternating series (Leibniz') test and rearrangement considerations. (Salas and Hille, edition 10, Chapter 12, 12.1-12.5.)

Power series: Taylor and Maclaurin series. The radius and interval of convergence. Manipulation of power series by addition, multiplication, differentiation, integration and simple substitutions. Commonly occurring power series. (Salas and Hille, edition 10, Chapter 12, 11.6-12.9.)

### Further functions of several variables (3 hours)

Tangent planes and Taylor series for functions of two variables. Classification of critical points of functions of two variable. The method of Lagrange multipliers for constrained extrema. (Salas and Hille, Edition 10, Chapter 16, 16.4-16.7.)

### Double integrals (4 hours)

The double integral as a repeated integral, interchange of order of integration, change of variable. (Salas and Hille, Edition 10, Chapter 17, 17.1-17.4)

## Problem Sets

The Calculus problems are provided in a separate booklet in the course pack. Additional problems are located at the end of each chapter of the MATH1231 and MATH1241 Calculus Notes booklet. They are also available from the course page on Moodle. Some of the problems are very easy, some are less easy but still routine and some are quite hard. All students should make sure that they attempt and can do the unstarred questions. The starred problems are slightly harder than the starred problems and the double starred problems are just plain difficult!

Remember that working through a wide range of problems is the key to success in mathematics.

## Problem Schedule

The main reason for having tutorials is to give you a chance to get help with problems which you find difficult and with parts of the lectures or textbook which you don't understand. To get real benefit from tutorials you need to try the relevant problems *before* the tutorial so that you can find out the areas in which you need help

Please note that the **tutorial problem list will be posted on Moodle.**

You should work on the problems at home or in the library between classes. Some of them will be worked through and discussed in the tutorials. Tutors may need to vary a little from this suggested problem schedule.

Note there is some overlap between the MATH1231 questions and those in the MATH1251 calculus problems.

## Class Tests and Exams

Questions for the class tests in MATH1251 will be similar to the unstarred and single starred questions in the MATH1251 calculus problem book, or the questions marked (R) and (H) in the MATH1231 problems. Since each class test is only 45 minutes in length, only shorter straight forward tests of theory and practice will be set. As a guide, see the recent past class test papers (at the end of the Calculus problem booklet). It is important to note that the class tests do not cover the whole syllabus.

The tests will cover sections of the syllabus as shown in the table below. The table also shows which problems are relevant to each test.

Examination questions are, by their nature, different from short test questions. They may test a greater depth of understanding. The questions will be longer, and sections of the course not covered in the class tests will be examined. As a guide, see the recent past exam papers in the separate past exam papers booklet.

Test	When	Syllabus sections	Unstarred and starred problems in ranges
1	Week 5	1. Integration techniques 2. Ordinary differential equations	1-13 14-42
2	Week 9	2. Ordinary differential equations 3. Taylor series 4. Further functions of several variables	43-62 63-95 95-109

## 12. Computing Information

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### How much?

In MATH1251 there are online computing tests worth 4% of your final mark and **there will be a laboratory test, in week 10 worth 8% of your final mark**. Further, there will be exam questions worth at least another 3% of your final mark so in total 15% of your final mark is derived from the computing component of the course. The Computing component depends on the other components and will require a knowledge of the appropriate Algebra and Calculus.

### Aim

The aim of the Computing component is twofold.

- The primary aim of the computing component of MATH1251 is to develop your skills in using MATLAB. The name of this software package derives from MATrix LABoratory, reflecting its origins in the early 1980s as an interactive interface to a library of Fortran routines for matrix computations. A company called *The MathWorks Inc.* produces MATLAB, and has progressively expanded the package to cover many areas of mathematics besides linear algebra. Also, MATLAB now has a highly developed programming language, a sophisticated graphics system, and software tools including a debugger, a profiler and support for developing graphical user interfaces. Another feature of MATLAB is its ability to work with Fortran or C/C++ codes, as well as with Microsoft Excel. These advanced features of MATLAB are essential for many commercial applications, but in MATH1251 you will only be expected to use a restricted number of the basic mathematical and graphical functions in MATLAB, and do some simple programming.
- Secondly, you will gain some experience in teaching yourself how to use a complicated computing package. This is a skill that will be needed in other courses at UNSW and in the workforce.

### Computing lab

**Note that at the beginning of Term 2 2020 the Red-Centre Labs will be closed and they will probably remain closed throughout the term due to the COVID-19 situation.**

The main computing laboratory is in room G012 in the Red Centre. You can get to this lab by entering the building through the main entrance to the School of Mathematics (on the Mezzanine Level) and then going down the stairs to the Ground Level. A second smaller lab is room M020, on the mezzanine level in the Red Centre.

For the computers in the school laboratories, your login ID is “z” followed immediately by your seven-digit student number and your password is your zPass, issued to you at enrolment. If you have difficulties logging reset or unlock your zPass using the UNSW Identity Manager: <https://idm.unsw.edu.au> .

The laboratories will normally be open between 8am and 9pm each weekday during the term. Any changes to these times will be posted on the door of Room M020.

Remember that there will always be unscheduled periods when the computers are not working because of equipment problems and that this is not a valid excuse for not completing tests on time.

### Remote access

All of the software that you need for this course is installed on the computers in the Red Centre labs. This software can also be accessed from your own computer. For information on accessing Mathematical and Statistical software from outside the Red Centre labs, please see the information provided on this course's page in UNSW Moodle. You can also use a remote access version of Matlab via the myAccess service <http://myaccess.unsw.edu.au> .

### Accounts and passwords

If you had an account for computers in the Mathematics Labs in term 1, you will continue to use the same account with the same password in term 2.

Remember that for the computers in the school laboratories, login ID is “z” followed immediately by your seven digit student number and your password is your zPass. If you have difficulties logging in, use the UNSW Identity Manager at [https:// iam.unsw.edu.au](https://iam.unsw.edu.au) to reset or unlock your zPass.

If you have problems with your account, you should go to Room M022 on the Mezzanine Level of the Red Centre between 1pm and 2pm on any week day from Thursday of Week 1. You will need to show your student card.

## Learning Matlab

As a rough guide, you should spend around one hour per week on computing in MATH1251. This is an average figure, and we recommend that you make a special effort in the first few weeks to master the basics. In lectures, you will see numerous examples of how MATLAB is used to solve a variety of mathematical problems, but there is not sufficient class time for a systematic treatment of MATLAB.

When you come to write M-files (scripts or functions) you will need to use an editor. We recommend the built-in MATLAB editor (type **help edit**) because it has several features specifically tailored to writing MATLAB programs. Nevertheless, you can use any of the other available editors, such as kwrite, kate etc.

Help will be available from the consultants who will be available in Room G012 from 11am to 4pm each day.

If you have any constructive criticism or comment about the Computing component then please let us know.

## Maple

Other first-year mathematics courses use a different software package called Maple. However, the Actuarial Studies Unit advised us that MATLAB was more suitable for their purposes and would be introduced into their second and third year courses. Many later year applied mathematics courses, including those taken by students in Finance/Mathematics programs, already use MATLAB. Some later year pure mathematics courses use Maple.

The main distinction between the two software packages is MATLAB works primarily with an array of numeric data, Maple works primarily with symbolic expressions. We do not expect you to learn Maple in MATH1251, but it is available on the PCs in the Mathematics computing labs and you are free to use it.

## Matlab Toolbox

As well as its kernel routines, MATLAB has a collection of specialised software libraries called toolboxes. We will not use any of them in MATH1151 or MATH1251, but in later year courses many of you will see the financial, statistics and the optimization toolboxes. Use the MATLAB **help** command to see a complete list of the toolboxes available on the computing laboratory PCs.

One toolbox not available is the Symbolic Math Toolbox, which essentially allows you to use certain Maple commands within MATLAB.

## 13. Some Greek Characters

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Listed below are the Greek characters most commonly used in mathematics.

Name	Lower case	Upper case	Name	Lower case	Upper case
Alpha	$\alpha$		Nu	$\nu$	
Beta	$\beta$		Xi	$\xi$	
Gamma	$\gamma$	$\Gamma$	Pi	$\pi$	$\Pi$
Delta	$\delta$	$\Delta$	Rho	$\rho$	
Epsilon	$\epsilon$		Sigma	$\sigma$	$\Sigma$
Zeta	$\zeta$		Tau	$\tau$	
Eta	$\eta$		Phi	$\phi$ or $\varphi$	$\Phi$
Theta	$\theta$	$\Theta$	Chi	$\chi$	
Kappa	$\kappa$		Psi	$\psi$	$\Psi$
Lambda	$\lambda$	$\Lambda$	Omega	$\omega$	$\Omega$
Mu	$\mu$				