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**Institute of Mathematical Sciences**

**MATHEMATICS**

**THINK**

**ANALYSE**

**EVALUATE**

**STRATEGISE**

**COMMUNICATE**

[www.math.um.edu.my](http://www.math.um.edu.my)

<b>BACHELOR OF SCIENCE IN MATHEMATICS SESSION 2017/2018 (125 CREDITS)</b>			
<b>1. UNIVERSITY COURSES (20 CREDITS)</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
GLT	Communication in English	-	6
GKN/GKR/GKV	Co-curriculum	-	2
GIG1001	Islamic and Asian Civilization (TITAS)	-	2
GIG1002/ GIG1006	Ethnic Relations/ Introduction to Malaysia	-	2
GIG1003	Basic Entrepreneurship Culture	-	2
GIG1004	Information Skills	-	2
GIG1005	Social Engagement	-	2
GIXxxxx	External Faculty Electives Course	-	2
<b>2. CORE COURSES (70 CREDITS)</b>			
<b>(I) FACULTY CORE COURSES (8 CREDITS) [TF]</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
SIX1001	Introduction to Science and Technology Studies	-	3
SIX1002	Ethics and Safety	-	2
SIX1004	Statistics	-	3
<b>(II) PROGRAM CORE COURSES (62 CREDITS) [TP]</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
<b>LEVEL 1 (24 Credits)</b>			
SIM1001	Basic Mathematics	-	4
SIM1002	Calculus I	-	4
SIM1003	Calculus II	SIM1002	4
SIN1001	Introduction to Computing	-	2
SIN1002	Introduction to Worksheet	-	2
SIN1003	Mathematical Methods I	SIM1002	4
SIT1001	Probability and Statistics I	SIM1002	4
<b>LEVEL 2 (34 Credits)</b>			
SIM2001	Advanced Calculus	SIM1003	4
SIM2002	Linear Algebra	SIM1001	4
SIM2003	Introduction to Combinatorics	SIM1001	4
SIM2004	Algebra I	SIM1001	4
SIM2005	Introduction to Analysis	SIM1003	4
SIM2006	Complex Variables	SIM1003	4
SIM2007	Appreciation of Mathematics	SIM1003	2
SIN2001	Mathematical Methods II	SIN1003	4
SIN2002	Structured Programming	SIM1002	4
<b>LEVEL 3 (4 Credits)</b>			
SIN3015	Mathematical Science Project	SIM2002	4
<b>3. ELECTIVE COURSES (35 CREDITS)</b>			
<b>(I) PROGRAM ELECTIVE COURSES (at least 28 CREDITS) [EP]</b>			
SIM2008	Theory of Differential Equations	SIN1003 and SIM2002	4
SIM2009	Geometry	SIM1001	4
SIM3001	Graph Theory	SIM2003	4
SIM3002	Combinatorial Mathematics	SIM2003	4
SIM3003	Number Theory	SIM2002	4
SIM3004	Advanced Linear Algebra	SIM2002	4
SIM3005	Matrix Theory	SIM2002	4
SIM3006	Algebra II	SIM2004	4
SIM3007	Ring Theory	SIM2004	4
SIM3008	Group Theory	SIM2004	4
SIM3009	Differential Geometry	SIM2001	4
SIM3010	Topology	SIM2001	4
SIM3011	Complex Analysis	SIM2006	4
SIM3012	Real Analysis	SIM2005	4
SIM3013	Probabilistic Methods in Combinatorics	SIM2003 and SIT1001	4
SIN3014	Industrial Training	SIM2002	5
<b>(II) FACULTY ELECTIVE COURSES (7 CREDITS) [EF]</b>			
* Courses Offered by Other Institute/Department within the Faculty of Science			
* Refer to the Faculty Elective Courses lists other than from the Institute of Mathematical Sciences but within the Faculty of Science			

The exact number of elective courses offered in each year may differ. Core courses, from the Bachelor of Science in Applied Mathematics, Bachelor of Science in Statistics or Bachelor of Actuarial Science programs may be taken as elective courses. Please refer to the respective programs.

**Attention:**

1. Students who wish to specialize in Bachelor of Science in Mathematics must take at least 24 credits from courses with codes SIM3\*\*\*/SIN3\*\*\*/SIT3\*\*\*/SIQ3\*\*\*(except SIN3014) of which at least 12 credits must be from SIM3\*\*\*.
2. Students who wish to take SIN3014 or SIN3015 must pass at least 80 credits of the listed mathematics courses.

## **PROGRAM GOAL**

To produce graduates with a sound knowledge of mathematics, capable of analysing and solving problems and thinking critically, able to adapt to diverse environment and contribute significantly in various professions.

## **PROGRAM EDUCATIONAL OBJECTIVES**

1. Give opportunity to students to acquire the fundamental knowledge of mathematics. (PO1,2,6)
2. Prepare students with necessary mathematical and practical skills to assist them in their employment and research work. (PO1,2,6,7,8)
3. Guide and train students to communicate effectively and to be able to work independently as well as in teams. (PO3,4,5)

## **PROGRAM LEARNING OUTCOMES**

At the end of the program, graduates with Bachelor of Science in Mathematics are able to:

1. Explain mathematical theory (pure, applied and statistics) which includes mathematical arguments, proofs and abstract concepts.
2. Perform mathematical computation, apply mathematical software and formulate real problems as mathematical models.
3. Conduct professional activities with good social skills, and demonstrate sense of responsibility in society.
4. Practice characteristics associated with professionalism and ethical responsibility in the field of mathematics.
5. Communicate relevant concepts effectively and accurately.
6. Analyse and assess problems, and develop strategies to obtain solutions.
7. Engage in life-long learning to advance knowledge and applications of mathematics.
8. Apply managerial and entrepreneurial skills to manage resources needed to complete a task.

**LIST OF COURSES ACCORDING TO SEMESTER  
(PLANNING OF COURSES)**

COMPONENT		YEAR 1				TOTAL CREDIT
		SEMESTER 1		SEMESTER 2		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses		GLT Communication in English	3	GIG1001 TITAS	2	11
		GIG1003 Basic Entrepreneurship Culture	2	GIG1005 Social Engagement	2	
				GIG1002 Ethnic Relations	2	
Core Courses	Faculty	SIX1004 Statistics	3	SIX1001 Introduction to Science and Technology Studies	3	6
	Program	SIM1001 Basic Mathematics	4	SIM1003 Calculus II	4	20
		SIM1002 Calculus I	4	SIN1002 Introduction to Worksheet	2	
		SIN1001 Introduction to Computing	2	SIT1001 Probability and Statistics I	4	
Elective Courses	Faculty					
	Program					
<b>TOTAL CREDIT</b>			<b>18</b>		<b>19</b>	<b>37</b>

COMPONENT		YEAR 2				TOTAL CREDIT
		SEMESTER 3		SEMESTER 4		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses		GIG1004 Information Skills	2	GKN/GKR/GKV Co-curriculum	2	9
		GLT Communication in English	3	GIX External Faculty Electives Course	2	
Core Courses	Faculty	SIX1002 Ethics and Safety	2			2
	Program	SIN1003 Mathematical Methods 1	4	SIM2005 Introduction to Analysis	4	26
		SIM2001 Advanced Calculus	4	SIM2006 Complex Variables	4	
		SIM2002 Linear Algebra	4	SIM2007 Appreciation of Mathematics	2	
				SIN2001 Mathematical Methods II	4	
Elective Courses	Faculty					
	Program					
<b>TOTAL CREDIT</b>			<b>19</b>		<b>18</b>	<b>37</b>

COMPONENT		YEAR 3				TOTAL CREDIT
		SEMESTER 5		SEMESTER 6		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses						
Core Courses	Faculty					
	Program	SIM2003 Introduction to Combinatorics	4			12
		SIM2004 Algebra I	4			
SIN2002 Structured Programming	4					
Elective Courses	Faculty	Courses outside of Institute	3	Courses outside of Institute	2	5
	Program	SIM 2*** / 3***	4	SIM 3***	4	20
				SIM 3***	4	
				SIM 3***	4	
		SIM 3***	4			
<b>TOTAL CREDIT</b>			<b>19</b>		<b>18</b>	<b>37</b>

COMPONENT		YEAR 4			TOTAL CREDIT
		SEMESTER 7			
		COURSE	CREDIT		
University Courses					
Core Courses	Faculty				
	Program	SIM3015 Mathematical Science Project		4	4
Elective Courses	Faculty	Courses outside of Institute		2	2
	Program	SIM3***		4	8
		SIM3***		4	
<b>TOTAL CREDIT</b>				<b>14</b>	<b>14</b>

<b>BACHELOR OF SCIENCE IN APPLIED MATHEMATICS SESSION 2017/2018 (128 CREDITS)</b>			
<b>1. UNIVERSITY COURSES (20 CREDITS)</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
GLT	Communication in English	-	6
GKN/GKR/GKV	Co-curriculum	-	2
GIG1001	Islamic and Asian Civilization (TITAS)	-	2
GIG1002/ GIG1006	Ethnic Relations/ Introduction to Malaysia	-	2
GIG1003	Basic Entrepreneurship Culture	-	2
GIG1004	Information Skills	-	2
GIG1005	Social Engagement	-	2
GIXxxxx	External Faculty Electives Course	-	2
<b>2. CORE COURSES (73 CREDITS)</b>			
<b>(I) FACULTY CORE COURSES (8 CREDITS) [TF]</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
SIX1001	Introduction to Science and Technology Studies	-	3
SIX1002	Ethics and Safety	-	2
SIX1004	Statistics	-	3
<b>(II) PROGRAM CORE COURSES (65 CREDITS) [TP]</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
<b>LEVEL 1 (24 Credits)</b>			
SIM1001	Basic Mathematics	-	4
SIM1002	Calculus I	-	4
SIM1003	Calculus II	SIM1002	4
SIN1001	Introduction to Computing	-	2
SIN1002	Introduction to Worksheet	-	2
SIN1003	Mathematical Methods I	SIM1002	4
SIT1001	Probability and Statistics I	SIM1002	4
<b>LEVEL 2 (36 Credits)</b>			
SIM2001	Advanced Calculus	SIM1003	4
SIM2002	Linear Algebra	SIM1001	4
SIN2001	Mathematical Methods II	SIN1003	4
SIN2002	Structured Programming	SIM1002	4
SIN2003	Basic Operational Research	SIM1001 and SIN1002	4
SIN2004	Partial Differential Equations	SIN1003	4
SIN2005	System of Differential Equations	SIN1003	4
SIN2006	Vector Analysis	SIM1003	4
SIT2001	Probability and Statistics II	SIT1001	4
<b>LEVEL 3 (5 Credits)</b>			
SIN3014	Industrial Training	SIM2002	5
<b>3. ELECTIVE COURSES (35 CREDITS)</b>			
<b>(I) PROGRAM ELECTIVE COURSES (at least 28 CREDITS) [EP]</b>			
SIN2007	Management Mathematic	SIM1002	4
SIN2008	Optimization Technique	SIM2001	4
SIN2009	Computer Graphics	SIN1001 and SIN2002	4
SIN3001	Introduction to Quantum Mechanics with Computers	SIN2002	4
SIN3002	Cryptography	SIN2002 and SIT1001	4
SIN3003	Computational Fluid Dynamics	SIN2004	4
SIN3004	Analysis of Mathematical Models	SIN2005	4
SIN3005	Numerical Methods and Analysis	SIN2001	4
SIN3006	Production and Inventory Control	SIN2003 or SIN2007	4
SIN3007	Heuristic Methods	SIN2002	4
SIN3008	Mathematical Programming	SIN2003	4
SIN3009	Industrial Operational Research	SIN2003	4
SIN3010	Computational Geometry	SIN2002	4
SIN3011	Scientific Computing	SIN2002	4
SIN3012	Mechanics	SIN2006	4
SIN3013	Fourier and Wavelets Analysis	SIN1001 and SIM2002	4
SIN3015	Mathematical Science Project	SIM2002	4
<b>(II) FACULTY ELECTIVE COURSES (7 CREDITS) [EF]</b>			
* Courses Offered by Other Institute/Department within the Faculty of Science			

\* Refer to the Faculty Elective Courses lists other than from the Institute of Mathematical Sciences but within the Faculty of Science

The exact number of elective courses offered in each year may differ. Core courses, from the Bachelor of Science in Mathematics, Bachelor of Science in Statistics or Bachelor of Actuarial Science programs may be taken as elective courses. Please refer to the respective programs.

**Attention:**

1. Students who wish to specialize in Bachelor of Science in Applied Mathematics must take at least 20 credits from courses with codes SIN3\*\*\*/SIM3\*\*\*/SIT3\*\*\*/SIQ3\*\*\*(except SIN3014) of which at least 12 credits must be from SIN3\*\*\*.
2. Students who wish to take SIN3014 or SIN3015 must pass at least 80 credits of the listed mathematics courses.

## **PROGRAM GOAL**

To produce graduates with a sound knowledge in applied mathematics, capable of analysing and solving problems and thinking critically, able to adapt to diverse environment and contribute significantly in various professions.

## **PROGRAM LEARNING OUTCOMES**

At the end of the program, graduates with Bachelor of Science in Applied Mathematics are able to:

1. Explain the principles and concepts of mathematics and its applications;
2. Apply the mathematical principles in solving real world problems;
3. Conduct professional activities with good social skill and demonstrate a sense of responsibility;
4. Practice characteristics associated with professionalism and ethical responsibility in the field of mathematical applications;
5. Communicate using critical thinking with effective, accurate and relevant concepts;
6. Convert problems into mathematical models, and develop scientific strategies to obtain solutions;
7. Engage in life-long learning to advance knowledge and applications of mathematics;
8. Apply managerial and entrepreneurial skills to manage resources needed to complete a task.

**LIST OF COURSES ACCORDING TO SEMESTER  
(PLANNING OF COURSES)**

COMPONENT		YEAR 1				TOTAL CREDIT
		SEMESTER 1		SEMESTER 2		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses		GLT*** Communication in English	3	GLT*** Communication in English	3	10
		GIG1003 Basic Entrepreneurship Culture	2	GIG1005 Social Engagement	2	
Core Courses	Faculty	SIX1004 Statistics	3			3
	Program	SIM1001 Basic Mathematics	4	SIN1002 Introduction to Worksheet	2	24
		SIM1002 Calculus I	4	SIM1003 Calculus II	4	
		SIN1001 Introduction to Computing	2	SIN1003 Mathematical Methods I	4	
				SIT1001 Probability and Statistics I	4	
Elective Courses	Faculty					
	Program					
<b>TOTAL CREDIT</b>			<b>18</b>		<b>19</b>	<b>37</b>

COMPONENT		YEAR 2				TOTAL CREDIT
		SEMESTER 3		SEMESTER 4		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses		GIG1004 Information Skills	2	GIX External Faculty Electives Course	2	6
				GIG1002/1006 Ethnic Relations/Introduction to Malaysia	2	
Core Courses	Faculty			SIX1001 Introduction to Science and Technology Studies	3	3
	Program	SIN2002 Structured Programming	4	SIT2001 Probability and Statistics II	4	28
		SIM2002 Linear Algebra	4	SIN2004 Partial Differential Equations	4	
		SIN2001 Mathematical Methods II	4	SIN2006 Vector Analysis	4	
		SIN2003 Basic Operational Research	4			
Elective Courses	Faculty	S***	2			2
	Program					
<b>TOTAL CREDIT</b>			<b>20</b>		<b>19</b>	<b>39</b>

COMPONENT		YEAR 3						TOTAL CREDIT
		SEMESTER 5		SEMESTER 6		SPECIAL SEMESTER		
		COURSE	CREDIT	COURSE	CREDIT	COURSE	CREDIT	
University Courses				GIG1001 TITAS	2			2
Core Courses	Faculty	SIX1002 Ethics and Safety	2					2
	Program	SIM2001 Advanced Calculus	4			SIN3014 Industrial Training	5	13
		SIN2005 System of Differential Equations	4					
Elective Courses	Faculty			S***	3			3
	Program	SIN2***	4	SIN 3***	4			20
		SIN2***/SIN3***	4	SIN 3***	4			
				SIN 3***	4			
<b>TOTAL CREDIT</b>			<b>18</b>		<b>17</b>		<b>5</b>	<b>40</b>

COMPONENT		YEAR 4			TOTAL CREDIT
		SEMESTER 7		CREDIT	
		COURSE			
University Courses		GKN/GKR/GKV Co-curriculum		2	2
Core Courses	Faculty				
	Program				
Elective Courses	Faculty	S***		3	3
	Program	SIN3***		4	8
		SIN3***		4	
<b>TOTAL CREDIT</b>				<b>13</b>	<b>13</b>

<b>BACHELOR OF SCIENCE IN STATISTICS SESSION 2017/2018 (127 CREDITS)</b>			
<b>1. UNIVERSITY COURSES (20 CREDITS)</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
GLT	Communication in English	-	6
GKN/GKR/GKV	Co-curriculum	-	2
GIG1001	Islamic and Asian Civilization (TITAS)	-	2
GIG1002/GIG1006	Ethnic Relations/ Introduction to Malaysia	-	2
GIG1003	Basic Entrepreneurship Culture	-	2
GIG1004	Information Skills	-	2
GIG1005	Social Engagement	-	2
GIXxxxx	External Faculty Electives Course	-	2
<b>2. CORE COURSES (72 CREDITS)</b>			
<b>(I) FACULTY CORE COURSES (8 CREDITS) [TF]</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
SIX1001	Introduction to Science and Technology Studies	-	3
SIX1002	Ethics and Safety	-	2
SIX1004	Statistics	-	3
<b>(II) PROGRAM CORE COURSES (64 CREDITS) [TP]</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
<b>LEVEL 1 (24 Credits)</b>			
SIM1001	Basic Mathematics	-	4
SIM1002	Calculus I	-	4
SIM1003	Calculus II	SIM1002	4
SIN1001	Introduction to Computing	-	2
SIN1002	Introduction to Worksheet	-	2
SIN1003	Mathematical Methods I	SIM1002	4
SIT1001	Probability and Statistics I	SIM1002	4
<b>LEVEL 2 (36 Credits)</b>			
SIM2001	Advanced Calculus	SIM1003	4
SIM2002	Linear Algebra	SIM1001	4
SIN2001	Mathematical Methods II	SIN1003	4
SIN2002	Structured Programming	SIM1002	4
SIT2001	Probability and Statistics II	SIT1001	4
SIT2002	Further Mathematical Statistics	SIT2001	4
SIT2003	Stochastic Processes	SIT2001	4
SIT2004	Regression Analysis	SIT1001	4
SIT2005	Data Analysis I	SIT1001	4
<b>LEVEL 3 (4 Credits)</b>			
SIT3001	Introduction to Probability Theory	SIM2001 and SIT2002	4
<b>3. ELECTIVE COURSES (35 CREDITS)</b>			
<b>(I) PROGRAM ELECTIVE COURSES (at least 28 CREDITS) [EP]</b>			
SIT2006	Non-parametric Statistics	SIT1001	4
SIN3014	Industrial Training	SIM2002	5
SIN3015	Mathematical Science Project	SIM2002	4
SIT3002	Introduction to Multivariate Analysis	SIT2001	4
SIT3003	Computer Intensive Methods in Statistics	SIT2001	4
SIT3004	Applied Stochastic Processes	SIT2003	4
SIT3005	Time Series and Forecasting Methods	SIT2001	4
SIT3006	Further Topics in Regression Analysis	SIT2001 and SIT2004	4
SIT3007	Data Analysis II	SIT2001 and SIT2005	4
SIT3008	Introduction to Survey Sampling	SIT2001	4
SIT3009	Statistical Process Control	SIT2001	4
SIT3010	Introduction to Data Mining	SIT2001	4
SIT3011	Bioinformatics	SIT2001	4
SIT3012	Design and Analysis of Experiments	SIT1001 and SIT2004	4
SIT3013	Analysis of Failure and Survival Data	SIT2001	4
SIT3014	Introduction to Bayesian Statistics	SIT2001	4
<b>(II) FACULTY ELECTIVE COURSES (7 CREDITS) [EF]</b>			
* Courses Offered by Other Institute/Department within the Faculty of Science			
* Refer to the Faculty Elective Courses lists other than from the Institute of Mathematical Sciences but within the Faculty of Science			

The exact number of elective courses of department offered in each year may be different, depending on the availability of manpower. Core courses in Bachelor of Science in Mathematics, Bachelor of Science in Applied Mathematics or Bachelor of Actuarial Science can also be taken as elective courses of department for this program. Please refer to the respective programs.

**Attention:**

1. Students who wish to specialize in Bachelor of Science in Statistics must take at least 20 credits from courses with codes SIT3\*\*\* (not including SIN3014) listed in this program.
2. Students who wish to take SIN3014 or SIN3015 must pass at least 80 course credits listed in this program.

## **PROGRAM GOAL**

To produce graduates with a sound knowledge of mathematics and statistics, thinking critically, solving problems, capable to adapt to diverse environment and capable of life-long learning.

## **PROGRAM LEARNING OUTCOMES**

At the end of the program, graduates with Bachelor of Science in Statistics are able to:

1. Explain the principles and concepts of mathematics and statistics;
2. Apply the mathematical and statistical principles in solving real world problems;
3. Conduct professional activities with good social skill and demonstrate a sense of responsibility;
4. Practice characteristics associated with professionalism and ethical responsibility in analyzing real life phenomena;
5. Communicate using critical thinking with effective, accurate and relevant concepts, and exhibit team work and leadership skills;
6. Convert problems into mathematical and statistical models, and develop scientific strategies to obtain solutions;
7. Engage in life-long learning to advance knowledge and applications of mathematics and statistics;
8. Apply managerial and entrepreneurial skills to manage resources needed to complete a task.

**LIST OF COURSES ACCORDING TO SEMESTER  
(PLANNING OF COURSES)**

COMPONENT		YEAR 1				TOTAL CREDIT
		SEMESTER 1		SEMESTER 2		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses		GLT Communication in English	3	GIG1001 TITAS	2	11
		GIG1003 Basic Entrepreneurship Culture	2	GIG1005 Social Engagement	2	
				GIG1002 Ethnic Relations	2	
Core Courses	Faculty	SIX1001 Introduction to Science and Technology Studies	3	SIX1004 Statistics	3	6
	Program	SIM1001 Basic Mathematics	4	SIM1003 Calculus II	4	20
		SIM1002 Calculus I	4	SIT1001 Probability and Statistics I	4	
		SIN1002 Introduction to Worksheet	2	SIN1001 Introduction to Computing	2	
Elective Courses	Faculty					
	Program					
<b>TOTAL CREDIT</b>			<b>18</b>		<b>19</b>	<b>37</b>

COMPONENT		YEAR 2				TOTAL CREDIT
		SEMESTER 3		SEMESTER 4		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses		GIG1004 Information Skills	2	GKN/GKR/GKV Co-curriculum	2	9
		GIX**** External Faculty Elective Course	2	GLT Communication in English	3	
Core Courses	Faculty			SIX1002 Ethics and Safety	2	2
	Program	SIM2001 Advanced Calculus	4	SIN2001 Mathematical Methods II	4	28
		SIM2002 Linear Algebra	4	SIT2004 Regression Analysis	4	
		SIT2001 Probability and Statistics II	4	SIT2002 Further Mathematical Statistics	4	
		SIN1003 Mathematical Method I	4			
Elective Courses	Faculty					
	Program					
<b>TOTAL CREDIT</b>			<b>20</b>		<b>19</b>	<b>39</b>

COMPONENT		YEAR 3				TOTAL CREDIT
		SEMESTER 5		SEMESTER 6		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses						
Core Courses	Faculty					
	Program	SIT3001 Introduction to Probability Theory	4			16
		SIT2003 Stochastic Processes	4			
		SIN2002 Structured Programming	4			
		SIT2005 Data Analysis I	4			
Elective Courses	Faculty			Courses outside of Institute	4	4
	Program	SIT2***/SIT3***	4	SIT2***/SIT3***	4	16
				SIT2***/SIT3***	4	
				SIT2***/SIT3***	4	
<b>TOTAL CREDIT</b>			<b>20</b>		<b>16</b>	<b>36</b>

COMPONENT		YEAR 4			TOTAL CREDIT
		SEMESTER 7			
		COURSE		CREDIT	
University Courses					
Core Courses	Faculty				
	Program				
Elective Courses	Faculty	Courses outside of Institute		3	3
	Program	SIT2***/ SIT3***		4	12
		SIT2***/ SIT3***		4	
		SIT2***/ SIT3***		4	
<b>TOTAL CREDIT</b>				<b>15</b>	<b>15</b>

<b>BACHELOR OF ACTUARIAL SCIENCE SESSION 2017/2018 (145 CREDITS)</b>			
<b>1. UNIVERSITY COURSES (22 CREDITS)</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
GLT	Communication in English	-	6
GKN/GKR/GKV	Co-curriculum	-	2
GIG1001	Islamic and Asian Civilization (TITAS)	-	2
GIG1002/ GIG1006	Ethnic Relations/ Introduction to Malaysia	-	2
GIG1003	Basic Entrepreneurship Culture	-	2
GIG1004	Information Skills	-	2
GIG1005	Social Engagement	-	2
GIXxxxx	External Faculty Electives Course	-	4
<b>2. CORE COURSES (83 CREDITS)</b>			
<b>(I) FACULTY CORE COURSES (8 CREDITS) [TF]</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
SIX1001	Introduction to Science & Technology Studies	-	3
SIX1002	Ethics and Safety	-	2
SIX1004	Statistics	-	3
<b>(II) PROGRAM CORE COURSES (75 CREDITS) [TP]</b>			
<b>COURSE CODE</b>	<b>COURSE NAME</b>	<b>PRE-REQUISITE</b>	<b>CREDITS</b>
<b>LEVEL 1 (17 Credits)</b>			
SIM1001	Basic Mathematics	-	4
SIM1002	Calculus I	-	4
SIN1002	Introduction to Worksheet	-	2
SIM1003	Calculus II	SIM1002	4
SIQ1001	Introduction to Accounting	-	3
<b>LEVEL 2 (26 Credits)</b>			
SIM2001	Advanced Calculus	SIM1003	4
SIN2002	Structured Programming	SIM1002	4
SIT1001	Probability and Statistics I	SIM1002	4
SIT2001	Probability and Statistics II	SIT1001	4
SIQ2001	Microeconomics	-	3
SIQ2002	Macroeconomics	-	3
SIQ2003	Financial Mathematics and Derivatives	SIM1002	4
<b>LEVEL 3 (16 Credits)</b>			
SIQ3001	Actuarial Mathematics I	SIQ2003	4
SIQ3002	Portfolio Theory and Asset Models	SIQ2003	4
SIQ3003	Actuarial Mathematics II	SIQ3001	4
SIQ3004	Mathematics of Financial Derivatives	SIQ2003	4
<b>LEVEL 4 (16 Credits)</b>			
SIQ3005	Life Insurance and Takaful	SIT2001	4
SIQ3006	Risk Theory	SIT2001 and SIQ2003	4
SIQ3007	Industrial Training	-	8
<b>3. ELECTIVE COURSES (40 CREDITS)</b>			
<b>(I) PROGRAM ELECTIVE COURSES (at least 31 CREDITS) [EP]</b>			
SIN1003	Mathematical Methods I	SIM1002	4
SIM2002	Linear Algebra	SIM1001	4
SIN2001	Mathematical Methods II	SIN1003	4
SIN2003	Basic Operational Research	SIM1001	4
SIT2002	Further Mathematical Statistics	SIT2001	4
SIT2003	Stochastic Processes	SIT2001	4
SIT2004	Regression Analysis	SIT1001	4
SIN3015	Mathematical Science Project	SIM2002	4
SIT3003	Computer Intensive Methods in Statistics	SIT2001	4
SIT3004	Applied Stochastic Processes	SIT2003	4
SIT3005	Time Series and Forecasting Methods	SIT2001	4
SIT3006	Further Topics in Regression Analysis	SIT2001 and SIT2004	4
SIT3010	Introduction to Data Mining	SIT2001	4
SIQ3008	Foundation of Islamic Finance	SIN2002	4
SIQ3009	Pension Mathematics	SIQ3001	4
SIQ3010	Survival Model	SIT2001	4

**(II) FACULTY ELECTIVE COURSES (9 CREDITS) [EF]**

\* Courses Offered by Other Institute/Department within the Faculty of Science

\* Refer to the Faculty Elective Courses lists other than from the Institute of Mathematical Sciences but within the Faculty of Science

1. The exact number of courses (as shown above) that will be offered for any year may be different, depending on the availability of manpower.
2. Core courses under Bachelor of Science in Mathematics, Bachelor of Science in Applied Mathematics or Bachelor of Science in Statistics may also be taken by a student in Bachelor of Actuarial Science program as Program Elective Courses. Please refer to the relevant programs.
3. Actuarial students must take at least 110 of credits before undergoing the practical training (SIQ3007).
4. Actuarial students are also encouraged to take CIX2001 (Financial Management) and CIC2001 (Basic Corporate Finance) as Program Elective Courses.

**Attention:**

Courses with codes SIQ\*\*\*\* except SIQ2003 are exclusive for students in Bachelor of Actuarial Science.

## **PROGRAM GOAL**

To produce graduates with sound knowledge in the actuarial field through exploration in the theoretical and application of mathematics, statistics, economy and finance, able to think critically in problem solving as well as capable to increase competitiveness in the national and international level.

## **PROGRAM EDUCATIONAL OBJECTIVES**

1. To prepare the students with theoretical and practical aspects as well as special skills in the actuarial field. (PO1, 2, 6)
2. To build actuarial ethics and professionalism required by the students in research and employment through effective communication. (PO3, 4, 5)
3. To train the students to work independently as well as in a team to organise knowledge and practical skills as enhancement of competitiveness. (PO1, 2, 7, 8)

## **PROGRAM LEARNING OUTCOMES**

At the end of the program, graduates with Bachelor of Actuarial Science are able to:

1. Explain the principles and concepts of actuarial science, finance, statistics and mathematics;
2. Apply actuarial science, finance, statistics and mathematics concepts to solve real-world problems;
3. Conduct professional activities with good social skills and demonstrate a sense of responsibility;
4. Practice characteristics associated with professionalism and ethical responsibility in analyzing real life phenomena;
5. Communicate using critical thinking with effective, accurate and relevant concepts, and exhibit team work and leadership skills;
6. Convert problems into actuarial, financial, statistical and mathematical models, and develop scientific strategies to obtain solutions;
7. Engage in life-long learning to advance knowledge and applications of actuarial science, finance, statistics and mathematics;
8. Apply managerial and entrepreneurial skills to manage resources needed to complete a task.

**LIST OF COURSES ACCORDING TO SEMESTER  
(PLANNING OF COURSES)**

COMPONENT		YEAR 1				TOTAL CREDIT
		SEMESTER 1		SEMESTER 2		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses		GLT Communication in English	3	GLT Communication in English	3	14
		GIG1003 Basic Entrepreneurship Culture	2	GIG1001 TITAS	2	
				GIG1002 Ethnic Relations	2	
				GIG1005 Social Engagement	2	
Core Courses	Faculty	SIX1001 Introduction to Science & Technology Studies	3	SIX1004 Statistics	3	8
		SIX1002 Ethics and Safety	2			
	Program	SIM1001 Basic Mathematics	4	SIM1003 Calculus II	4	17
		SIM1002 Calculus I	4	SIN1002 Introduction to Worksheet	2	
			SIQ1001 Introduction To Accounting	3		
Elective Courses	Faculty					
	Program					
<b>TOTAL CREDIT</b>			<b>18</b>		<b>21</b>	<b>39</b>

COMPONENT		YEAR 2				TOTAL CREDIT
		SEMESTER 3		SEMESTER 4		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses		GKN/GKR/GKV Co-curriculum	2	GIS1004 Information Literacy	2	8
		GIX External Faculty Elective Course	2	GIX External Faculty Electives Course	2	
Core Courses	Faculty					2
	Program	SIM2001 Advanced Calculus	4	SIN2002 Structured Programming	4	26
		SIQ2001 Microeconomics	3	SIQ2002 Macroeconomics	3	
		SIQ2003 Financial Mathematics and Derivatives	4	SIT2001 Probability and Statistics II	4	
SIT1001 Probability and Statistics I		4				
Elective Courses	Faculty			Courses outside of Institute	3	3
	Program			CIX2001 Financial Management	3	3
<b>TOTAL CREDIT</b>			<b>19</b>		<b>21</b>	<b>40</b>

COMPONENT		YEAR 3				TOTAL CREDIT
		SEMESTER 5		SEMESTER 6		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses						
Core Courses	Faculty					
	Program	SIQ3001 Actuarial Mathematics I	4	SIQ3003 Actuarial Mathematics II	4	16
SIQ3002 Portfolio Theory and Asset Models		4	SIQ3004 Mathematics of Financial Derivatives	4		
Elective Courses	Faculty	Courses outside of Institute	3	Courses outside of Institute	3	6
	Program	SIM/SIN/SIT2/3***	4	SIM/SIN/SIT/SIQ 2***/3***	4	16
		CIC2001 Basic Corporate Finance	4	SIM/SIN/SIT/SIQ 2***/3***	4	
<b>TOTAL CREDIT</b>			<b>19</b>		<b>19</b>	<b>38</b>

COMPONENT		YEAR 4				TOTAL CREDIT
		SEMESTER 7		SEMESTER 8		
		COURSE	CREDIT	COURSE	CREDIT	
University Courses						
Core Courses	Faculty					
	Program	SIQ3005 Life Insurance and Takaful	4	SIQ3007 Industrial Training	8	16
SIQ3006 Risk Theory		4				
Elective Courses	Faculty					
	Program	SIM/SIN/SIQ/SIT3***	4			12
		SIM/SIN/SIQ/SIT3***	4			
SIM/SIN/SIQ/SIT3***		4				
<b>TOTAL CREDIT</b>			<b>20</b>		<b>8</b>	<b>28</b>

<b>FACULTY ELECTIVE COURSES (7 Credit)* [EF]</b>			
Courses taken from other Institute/Department in Faculty of Science			
<b>Institute/Department</b>	<b>Course Code</b>	<b>Course Title</b>	<b>Credits</b>
Institute of Biological Sciences	SIX1006	Malaysian Flora	3
	SIX1007	Malaysian Fauna	3
	SIX1008	Bio Computing	2
Department of Chemistry	SIX1009	Basic Chemistry	2
Department of Geology	SIX1010	Earth's Ecosystem	2
Department of Physics	SIX1011	Contemporary Physics	2
Department of Science and Technology Studies	SIX1012	Logical Thinking in Science	3

\* 9 credits for Bachelor of Actuarial Science.

## INSTITUTE OF MATHEMATICAL SCIENCES

The Institute of Mathematical Sciences was established as a department in the Faculty of Science when the University of Malaya was founded in Kuala Lumpur in 1959. It has grown into three branches, Pure Mathematics, Applied Mathematics and Statistics. The Institute offers 4 first degree programs.

For the 2017/2018 session, the Institute offers the following first degree programs:

- Bachelor of Science in Mathematics
- Bachelor of Science in Applied Mathematics
- Bachelor of Science in Statistics
- Bachelor of Actuarial Science

The four Bachelor of Science programs are set up to provide more opportunities for an undergraduate to major in the field of mathematics according to his or her interests. All these programs will assist to fulfill the vacancies of skilled workforce in science and technology in the public and private sectors in line with Malaysia's aspiration to become an industrial nation.

### STAFF

The Institute has a group of experience lecturers in teaching. They are also active in doing research and have been publishing many writings in local and international journals. The research activities encompass a broad spectrum; from findings and knowledge which are abstract in nature, to those with direct applications in the industry. The Institute also strives to establish and forge a close relationship with industry and other research institutions. This will strengthen the quality of teaching and supervising of projects/theses for students in Bachelors, Masters and Doctoral levels.

#### HEAD:

**Associate Prof. Dr. Wan Ainun Mior Othman**, BSc (UNCC), MSc (N Carolina State), PhD (USM)

#### DEPUTY HEAD:

**Associate Prof. Dr. Chooi Wai Leong**, BSc, MSc, PhD  
**Associate Prof. Abdul Hadi Yaakub**, BSc(Nevada), MSc(Illinois)

### PURE MATHEMATICS UNIT

#### COORDINATOR:

**Dr. Wong Kok Bin**, BSc, MSc, PhD

#### PROFESSOR:

**Dr. Angelina Chin Yan Mui**, BSc, MSc, PhD(Q'ld)  
**Dr. Suzeini Abd Halim**, BSc(UNSW), PhD(Wales)

#### ASSOCIATE PROFESSOR:

**Dr. Chooi Wai Leong**, BSc, MSc, PhD  
**Dr. Deng Chai Ling**, BSc, MSc, PhD

#### LECTURER:

**Dr. Loo Tee How**, BSc, MSc, PhD  
**Mr. Mohamad Bakri Zubir**, BSc, MSc(Exeter)  
**Dr. Ong Siew Hui**, BSc, MSc, PhD  
**Dr. Oon Shea Ming**, BSc, MSc, PhD(UHP)  
**Dr. Tan Ta Sheng**, BA, CASM, MMath, MA, PhD(Cambridge)

**Dr. Wong Kok Bin**, BSc, MSc, PhD

### APPLIED MATHEMATICS UNIT

#### COORDINATOR:

**Dr. Zailan Siri**, BSc, MSc(UPM), PhD(UKM)

#### PROFESSOR:

**Dr. Kurunathan Ratnavelu**, BSc, MSc, PhD(Flinders), CPhys, MInstP, FASc  
**Dr. Mohd Omar**, BSc, MSc(Hull), PhD(Exeter)

#### ASSOCIATE PROFESSOR:

**Dr. Wan Ainun Mior Othman**, BSc(UNCC), MSc(N Carolina State), PhD(USM)

#### LECTURER:

**Dr. Amizah Malip**, BSc. (UIA) Msc, PhD (UK)  
**Dr. Kumaresan Nallasamy**, PhD(Gandhigram)  
**Dr. Kwa Kiam Heong**, Bsc, MSc(UM), PhD(Ohio State)  
**Dr. Noor Fadiya Mohd Noor**, BSc(UTM), MSc(UTM), PhD(UKM)  
**Dr. Siti Suzlin Supadi**, BSc, MSc, PhD  
**Dr. Zailan Siri**, BSc, MSc(UPM), PhD(UKM)

### STATISTICS AND ACTUARIAL SCIENCE UNIT

#### COORDINATOR (B.Sc in STATISTICS):

**Dr. Ng Kok Haur**, BSc(UPM), MSc(UPM), PhD

#### COORDINATOR (B. ACTUARIAL SCIENCE):

**Dr. Koh You Beng**, BSc(UMS), MSc(UM), PhD(HKU)

#### PROFESSOR:

**Dr. Ibrahim Mohamed**, BSc(Bristol), MSc(Reading), PhD(UiTM)  
**Dr. Nor Aishah Hamzah**, BSc(Southampton), MSc(Leeds), PhD(Bristol), DipEd(UKM), MIS(UK)  
**Dr. Ong Seng Huat**, BSc, MSc, PhD

#### ASSOCIATE PROFESSOR:

**Mr. Abdul Hadi Yaakub**, BSc(Nevada), MSc(Illinois)

#### LECTURER:

**Dr. Adriana Irawati Nur Ibrahim**, BSc(USM), MSc, PhD(Bath)  
**Dr. Dharini Pathmanathan**, BSc, MSc, PhD(UM)  
**Dr. Khang Tsung Fei**, BSc, MSc(UM), PhD(NUS)  
**Dr. Koh You Beng**, BSc(UMS), MSc(UM), PhD(HKU)  
**Dr. Lim Sok Li**, BSc(USM), MSc(USM), PhD(USM)  
**Dr. Mohd Azmi Haron**, BSc, MBA(UPM), PhD(UPM)  
**Dr. Ng Choung Min**, BSc(UTM), MSc, PhD  
**Dr. Ng Kok Haur**, BSc(UPM), MSc(UPM), PhD  
**Dr. Nur Anisah Mohamed**, BSc, MSc(UM), PhD(Newcastle)  
**Dr. Rossita Mohamad Yunus**, BSc, MSc(UM), PhD(USQ)  
**Dr. Shaiful Anuar Abu Bakar**, BSc(UiTM), MSc(Heriot-Watt), PhD(Manchester)

#### COORDINATOR (B.Sc. Ed. Mathematics):

**Mr. Mohamad Bakri Zubir**, BSc, MSc(Exeter)

### RESEARCH AREAS

Research areas in the Institute of Mathematical Sciences include:

Group theory, ring theory, multilinear algebra, graph theory, combinatorial graph theory, supply chain management, operations research, numerical analysis, robust statistics, probability distribution theory, nonlinear time series, image processing and regression analysis.

**COMPUTER FACILITIES**

To date the Institute has a computer lab equipped with 10 laptops, 17 workstations, 101 unit computers, 3 laser printers, 1 colour printer, 4 heavy duty dot matrix printers, all interconnected in a network system. The lab is also equipped with 4 LCD projectors, 1 visualizer, and 3 scanners. The lab utilizes state of the art software such as Matlab (with various Toolboxes), SPSS (Latest version) Mathematica v6, Math Type v5.2, Minitab R14, Visual C++, DEV C++, S-PLUS v8, Scientific Word 5.5, PcTeX 32 and Math CAD v13. In addition, three of the lecture halls and Tutorial rooms are equipped with a LCD projector and a visualizer each.

**BACHELOR OF SCIENCE PROGRAMS**

Please refer to Program Structure for courses.

**FURTHER DEGREE**

Apart from teaching and supervising in the Bachelors level, the staff of the Institute also supervise research projects that lead to Masters and Doctorate degrees in the three branches of mathematics.

The modes for further degree programs at the Institute are by research with dissertation or theses.

**JOB OPPORTUNITIES**

The learning of mathematics will help increase one's skills in problem solving and analysis. It trains the mind to manipulate information, to form accurate, complicated and abstract ideas and to enable one to discern complicated arguments. The training to think quantitatively, logically and analytically in problem solving may prove valuable in one's chosen career.

Since the use of mathematics is all encompassing in human endeavour, a graduate career opportunities are almost limitless and not only confined to teaching and research. Many graduates from this Institute have found employment in the financial sectors (banking, accountancy and insurance for instance), management, business, industry and computing sectors.

**SYNOPSIS OF COURSES****SIX1004 STATISTICS (FACULTY OF SCIENCE)**

Introduction to statistical analysis; Experimental and observational studies; Display and organization of data; Descriptive statistics; Population and samples; Sampling methods; Basic probability theory; Useful probability distributions: Binomial, Poisson and normal; Sampling distributions; Central Limit Theorem; Parameter estimation and confidence intervals; Hypothesis testing for mean, proportion and association in one and two populations; Chi-squared tests and Fisher's exact test; One factor Analysis of Variance; Simple linear regression.

Assessment:

Continuous Assessment:	40%
Final Examination:	60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3

References:

1. Freedman, D., Pisani, R. & Purves, R. (2007). Statistics (4th ed.). New York: W.W. Norton.
2. Mann, P. S. (2010). Introductory Statistics (7th ed.). New York: Wiley.
3. Johnson, R. & Kubly, P. (2011). Elementary Statistics (11th ed.). Boston: Cengage Learning.

**SIM1001 BASIC MATHEMATICS**

Introductory logic. Mathematical statements. Quantifiers. Rules of inference. Mathematical induction, binomial theorem. Sets, Cartesian products, equivalence relations, functions, bijections, inverse functions. Integers, rational numbers, real numbers. Complex numbers. DeMoivre's theorem and roots of unity. Polynomials and equations. Remainder theorem, fundamental theorem of algebra, conjugate roots.

Systems of linear equations, row reduction, echelon forms. Matrix operations, algebraic properties of matrices, inverses, elementary matrices, linear independence and homogeneous linear systems, matrices with special forms. Determinants, cofactor expansion, properties of determinants, Cramer's rule, eigenvalues, eigenvectors and diagonalization.

Assessment:

Continuous Assessment:	40%
Final Examination:	60%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References:

1. Epp, Sussana S. (2011). Discrete Mathematics with applications, 4<sup>th</sup> edition, Cengage Learning.
2. Enslly, Douglas E. and Crawley, J.W. (2006). Discrete Mathematics. John Wiley and Sons.
3. Devlin, K. (1992). Sets, Functions and Logic, Chapman & Hall (2<sup>nd</sup> edition).
4. Anton, H., Rorres, C. (2005). Elementary Linear Algebra with Applications, Wiley High Education Inc (9th edition).
5. Larson, R. and Falvo D. (2012). Elementary Linear Algebra. Brooks/Cole Thomson Learning (7<sup>th</sup> edition).

**SIM1002 CALCULUS I**

Real numbers and real line. Inequality and absolute values. Functions and their graphs. Combining Functions. Limits: Intuitive, limit laws, one-sided limits, limits involve infinity, epsilon-delta definition for limits. Continuity. Derivatives: tangent lines and definition for derivatives. Differentiation Rules including the Chain Rule and implicit differentiation. Rolle's Theorem, The Mean Value Theorem, Maximum, minimum, concavity and points of inflection. Graph sketching. Logarithms, exponential functions. Indeterminate forms and L'Hospital's Rule. Definite and indefinite integrals. Fundamental theorem of Calculus and differentiation of integrals. Integration methods.

Assessment:

Continuous Assessment:	40%
Final Examination:	60%

Medium of Instruction:

English

Humanity Skill:  
CT3, LL2

References:

1. Weir, Maurice D. and Hass, J. (2016) Thomas' Calculus, Pearson Education, Inc (13<sup>th</sup> edition).
2. Stewart, J. (2015). Calculus, Cengage Learning (8th. edition).
3. Adams, Robert A. and Essex, C. (2013). Calculus: A complete course, Pearson Education (8<sup>th</sup> edition with MyMathLab).

**SIM1003 CALCULUS II**

Inverses of trigonometric functions, hyperbolic functions, inverses of hyperbolic functions. Integration by parts, integration of rational functions by partial fractions, trigonometric integrals, trigonometric substitutions, improper Integrals. Sequence, infinite series, integral test, comparison tests, the ratio and root tests, alternating series test, absolute and conditionally convergence, power series, Taylor and Maclaurin series. Vectors, Dot product, Cross Product and triple Product, lines and planes. Polar coordinates. Cylinder and quadric surfaces.

Vector-valued functions and space curves, differentiation and integration of vector valued functions. Functions of several variables, limits and continuity in higher dimensions.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References:

1. Weir, Maurice D. and Hass, J. (2016) Thomas' Calculus, Pearson Education, Inc (13<sup>th</sup> edition).
2. Stewart, J. (2015). Calculus, Cengage Learning (8th. edition).
3. Adams, Robert A. and Essex, C. (2013). Calculus: A complete course, Pearson Education (8<sup>th</sup> edition with MyMathLab).
4. R.T. Smith, R.T. and Minton, R.B. (2012). Calculus, McGraw-Hill (4<sup>th</sup> edition).

**SIM2001 ADVANCED CALCULUS**

Partial derivatives. Differentiability and continuity. Linearization and differentials. The Chain Rule, Partial derivatives with constrained variables. Directional derivatives. Gradient. Divergence and Curl. Tangent planes. Taylor's Theorem. Extremum problems of functions of two variables. Lagrange multipliers.

Double integrals, iterated integrals and Fubini's Theorem. Applications to areas and volumes. Double integrals in polar form. Triple integrals, iterated integrals. Volumes and masses. Triple integrals in cylindrical and spherical coordinates forms. Substitution in multiple integrals, Jacobians.

Basic set theory. Functions, bijective functions, inverse functions. Finite and infinite sets, countable and uncountable sets. The Real Number system. Bounds, supremum and infimum. Archimedean property. Rational and irrational numbers. Properties of real numbers. Sequences of real numbers, convergence. Limit Theorems. Monotone sequences, Cauchy sequences and

subsequences. Basic topology of the real line: Open and closed sets, accumulation points.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Weir, Maurice D. and Hass, J. (2016) Thomas' Calculus, Pearson Education, Inc (13<sup>th</sup> edition).
2. Stewart, J. (2015). Calculus, Cengage Learning (8th. edition).
3. Bartle, R.G. & Sherbert, D.R. (2011). Introduction to real analysis, John Wiley & Sons (4<sup>th</sup> edition).
4. Lay, S.R. (2014). Analysis with an introduction to proof, Pearson (5<sup>th</sup> edition).

**SIM2002 LINEAR ALGEBRA**

Vector spaces and subspaces, basis and dimension, the row space and column space, rank and nullity. Linear transformations, kernel and range, composition and isomorphism, matrix representation, similarity and diagonalizability, Cayley-Hamilton Theorem.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Larson, R. (2013). Elementary Linear Algebra, Brooks/Cole Cengage Learning (7<sup>th</sup> edition).
2. Axler, S (2015). Linear Algebra Done Right, Springer (3<sup>rd</sup> edition).
3. Hoffman, K. M. and Kunze, R. (1971). Linear Algebra, Pearson (2<sup>nd</sup> edition).
4. S.H. Friedberg, S.H., Insel, A.J. and Spence, L.E. (2003). Linear Algebra, Prentice Hall (4th edition).
5. Ma, S.L. and Tan, V. (2006). Linear Algebra I, Pearson Prentice Hall (2<sup>nd</sup> edition).

**SIM2003 INTRODUCTION TO COMBINATORICS**

Ordered and equivalence relations, binomial and multinomial theorems, recurrence relations, principle of inclusion and exclusion, Latin squares, magic squares, basic properties of graphs, circuits and cycles in graphs, trees and their applications.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Erickson, M.J. (2013). Introduction to Combinatorics, Wiley (2<sup>nd</sup> edition).
2. Chen, C.C. & Koh, K.M. (1992). Principles and Techniques in Combinatorics, World Scientific.
3. Lovasz, L., Pelikan, J. & Vesztergombi, K. (2003). Discrete Mathematics : Elementary and Beyond, Springer.
4. Matousek J. & Nešetřil J. (2008). Invitation to Discrete Mathematics: Oxford Univ. Press (2<sup>nd</sup> edition).

**SIM2004 ALGEBRA I**

Groups and subgroups. Order of an element and order of a subgroup. Lagrange's theorem. Normal subgroups and factor groups. Homomorphisms and isomorphisms, Rings, integral domains and fields. Subrings and subfields. Ideals and quotient rings. Rings of polynomials. The Division algorithm and Euclidean algorithm in polynomial rings. Unique factorization theorem.

Assessment:

Continuous Assessment:	40%
Final Examination:	60%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References:

1. Gilbert, L., Gilbert, J. (2014). Elements of Modern Algebra, Brooks/Cole (8<sup>th</sup> edition).
2. Durbin, J.R. (2008). Modern Algebra, An Introduction, John Wiley (6<sup>th</sup> edition).
3. Judson, T.W. (2014). Abstract Algebra, Theory and Applications, Open Source.

**SIM2005 INTRODUCTION TO ANALYSIS**

Sequences. Infinite series, convergence. Tests of convergence. Absolute and conditional convergence. Rearrangement of series. Topology of the real line. Compactness. Properties of continuous functions. Uniform continuity. Derivative of a function. Properties of differentiable functions. Mean Value Theorems. Higher order derivatives. L'Hospital's Rules.

Assessment:

Continuous Assessment:	40%
Final Examination:	60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Lay, R. (2014). Analysis with an introduction to proof, Pearson (5<sup>th</sup> edition).
2. Kosmala, W. (2004). A Friendly Introduction to Analysis, Pearson (2<sup>nd</sup> edition).
3. Haggarty, R. (1993). Fundamentals of Mathematical Analysis. Addison-Wesley Publ. Co. (2<sup>nd</sup> edition).
4. Bartle, R.G. & Sherbert, D.R. (2011). Introduction to Real Analysis, John Wiley & Sons Inc (4<sup>th</sup> edition).
5. Pownall, M.W. (1994). Real Analysis: A First Course with Foundations, Wm. C. Brown Publ. Co.

**SIM2006 COMPLEX VARIABLES**

Complex number system. Complex function, limits, continuity, differentiability and analytic function. Cauchy-Riemann equations, Harmonic functions. Mapping and other properties of elementary functions. Complex Integration, Cauchy's Theorem, Cauchy's Integral Formula.

Assessment:

Continuous Assessment:	40%
Final Examination:	60%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References:

1. Churchill, R.V. & Brown, J.W. (2013). Complex Variables and Applications, McGraw-Hill Book Co (9<sup>th</sup> ed).
2. Mathews John H. and Howell, Russell W. (2012). Complex Analysis: for Mathematics and Engineering, Jones & Bartlett Pub. Inc. (6<sup>th</sup> ed).
3. Nguyen Huu Bong (1994). Analisis Kompleks dan Penerapan, Dewan Bahasa dan Pustaka.
4. Howie, John M. (2007). Complex Analysis. Springer, (3<sup>rd</sup> ed).

**SIM2007 APPRECIATION OF MATHEMATICS**

Students will be put into groups. Each group will be given 2 mathematical tasks to work on. These tasks will come from a variety of topics selected from, but not limited to: algebra, geometry, combinatorics, applied and computational mathematics, probability and statistics, science & technology, mathematics and society, management science, finance mathematics, actuarial sciences, history and philosophy. Students collectively will use tools/elements of mathematics to undertake each task. In undertaking these tasks, students are required to carry out to a certain extent some literature survey, background reading and explore some elementary research problems. During guided learning sessions, students are also expected to critique, analyse, argue logically and deduce findings. Each group is required to produce and present reports for the tasks given.

Assessment:

Participation in discussion,	
Communication & Presentation:	25%
Peer Review:	10%
Teamwork & Ethics:	15%
Project Report:	50%

Medium of Instruction:

English

Humanity Skill:

CS4, TS3, LL2, EM2, LS2

**SIM2008 THEORY OF DIFFERENTIAL EQUATIONS**

The existence and uniqueness theorem. Solutions to the system of linear differential equations with constant coefficients. Automatic linear system and linear approximation of dimension two, types of critical points, stability.

Assessment:

Continuous Assessment:	40%
Final Examination:	60%

Medium of Instruction:  
English

Humanity Skill:  
CS3, CT5, LL2

References:

1. Zill D.G., Wright, W.S. & Cullen, M.R. (2013). Differential Equations with Boundary-value Problems, Brooks/Cole Cengage Learning (8<sup>th</sup> edition).
2. Chicone, C. (2006). Ordinary Differential Equations with Applications, Springer (2<sup>nd</sup> edition).
3. Logan. J.D. (2011). A First Course in Differential Equations, Springer (2<sup>nd</sup> edition).

**SIM2009 GEOMETRY**

Euclidean Geometry, congruence, parallelism, similarity, isometry, Incidence geometry of the sphere, motions of the sphere.

Assessment:  
Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:  
English

Humanity Skill:  
CS3, CT3, LL2

References:

1. Ryan P.J. (1986). Euclidean and non-Euclidean geometry, Cambridge Univ. Press.
2. Kumaresan S. (2005). An expedition to geometry, Hindustan Book Agency
3. Henle, M. (2001). Modern Geometries: Non-Euclidean, Projective, and Discrete Geometry, Pearson (2<sup>nd</sup> edition).
4. Kappraff, J. (2014). A Participatory Approach to Modern Geometry, World Scientific.

**SIM3001 GRAPH THEORY**

Graph theory and its applications.  
Topics will be selected from the following :  
Eulerian graphs, trees, planar graphs, graph colouring and chromatic polynomials, Hamiltonian graphs, matching theory, directed graphs and the shortest path problem, network theory.

Assessment:  
Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:  
English

Humanity Skill:  
CT3, LL2

References:

1. Koh, K.M., Dong, F., Ng, K.L. and Tay, E.G. (2015). Graph Theory: Undergraduate Mathematics, World Scientific.
2. Chartrand, G. and Lesniak, L. (2010). Graphs and digraphs, CRC Press (5<sup>th</sup> edition).
3. Gross, J.L., Yellan, J. and Zhang, P. (2013). Handbook of Graph Theory (Discrete Mathematics and its Applications), CRC Press (2<sup>nd</sup> edition).

**SIM3002 COMBINATORIAL MATHEMATICS**

Theory of Enumeration: Topics will be chosen from: Permutation and Combination, advanced counting numbers, generating functions, principle of inclusion and exclusion.

Combinatorial Designs: Topics will be chosen from: Block designs, balanced incomplete block designs, Steiner triple system, Hadamard matrices, pigeonhole principle and Ramsey theory for graphs.

Assessment:  
Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:  
English

Humanity Skill:  
CS3, CT3, LL2

References:

1. Brualdi, R. A. (2009). Introductory Combinatorics, North Holland Publ. Co. (5<sup>th</sup> edition).
2. Stanley, R.P. (2011). Enumerative Combinatorics, Volume 1, Cambridge University Press (2<sup>nd</sup> edition).
3. Liu, C.L. (1968). Introduction to Combinatorial Mathematics, Computer Science Series, McGraw Hill Book Co.
4. Street, A.P. and Wallis, W.D. (1997). Combinatorial Theory: An Introduction, The Charles Babbage Research Center, Manitoba, Canada.
5. Tucker, A. (2012). Applied Combinatorics, John Wiley and Sons (6<sup>th</sup> edition).

**SIM3003 NUMBER THEORY**

Prime Numbers. The Division Algorithm and Unique Factorization Theorem for Integers. Linear Diophantine Equations. Theory of congruence and the Chinese Remainder Theorem. RSA encryption. Quadratic reciprocity and the Legendre symbol. Arithmetic functions. Primitive roots.

Assessment:  
Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:  
English

Humanity Skill:  
CS3, CT5, LL2

References:

1. Burton, D. (2010). Elementary Number Theory, McGraw Hill Publ. Co. (7<sup>th</sup> edition).
2. Rosen, K. H. (2010) Elementary Number Theory and Its Applications, Pearson Addison Wesley (6<sup>th</sup> edition).
3. Davenport, H. (2008). The Higher Arithmetic, Cambridge University Press (8<sup>th</sup> edition).
4. Baker, A. (1985). A Concise Introduction to the Theory of Numbers, Cambridge University Press.
5. Baker, A. (2012). A Comprehensive Course in Number Theory, Cambridge University Press.

**SIM3004 ADVANCED LINEAR ALGEBRA**

Inner product spaces, the Gram-Schmidt orthogonalization process and orthogonal complements. Orthogonal

operators, unitary operators, self-adjoint operators and positive definite operators. Dual spaces, bilinear forms. Diagonalization of symmetric bilinear forms, real quadratic forms. Triangularization theorem, primary decomposition theorem, Jordan canonical forms.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Kenneth Hoffman, Ray Kunze (1971), Linear Algebra, Pearson Prentice Hall, Inc.
2. Jin Ho Kwak, Sungpyo Hong (2004), Linear Algebra, Birkhauser, (2<sup>nd</sup> edition.).
3. Stephen H. Friedberg, Arnold J. Insel & Lawrence E. Spence (2003) Linear Algebra, Pearson Education International (4<sup>th</sup> edition.).
4. Axler, S. (2015). Linear Algebra Done Right, Springer (3<sup>rd</sup> edition).
5. Yang, Y. (2015). A Concise Text on Advanced Linear Algebra, Cambridge University Press.

**SIM3005 MATRIX THEORY**

Rank and nullity of matrices. Inner product spaces, the Gram-Schmidt process, least squares problems, orthogonal matrices. Diagonalization for real symmetric matrices, quadratic forms, semi positive definite matrices. The singular value decomposition. Generalized inverses and linear systems, Moore-Penrose inverses.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Anton, H. & Busby, R. C. (2002). Contemporary Linear Algebra, Wiley Publishers.
2. Horn, R. A. & Johnson, C. R. (1985). Matrix Analysis, Cambridge University Press.
3. Zhang, F. (2011). Matrix Theory – Basic Results and Techniques, Springer (2<sup>nd</sup> edition).
4. Zhan, X. (2013). Matrix Theory, American Mathematical Society.
5. Bapat, R. B. (2012), Linear Algebra and Linear Models, Springer (3<sup>rd</sup> edition).

**SIM3006 ALGEBRA II**

Groups-Isomorphism theorems. Permutation groups. Group actions,  $p$ -groups.

Rings-Maximal and prime ideals. Polynomial rings. Field extensions. Finite fields.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References:

1. Durbin, J. R. (2009). Modern Algebra, An Introduction, John Wiley (6<sup>th</sup> edition.).
2. Fraleigh, J. B. (2003). A First Course in Abstract Algebra, Addison-Wesley (7<sup>th</sup> edition).
3. Gallian, J. (2012). Contemporary Abstract Algebra, Brooks/Cole Cengage Learning (8<sup>th</sup> edition).
4. Hungerford, T.W. (2014). Abstract Algebra: An Introduction, Brooks/Cole Cengage Learning (3<sup>rd</sup> edition).

**SIM3007 RING THEORY**

Ring, subrings and ideals, modules, internal direct sum, external direct product, nil and nilpotent ideals, prime and maximal ideals, Jacobson and prime radicals, semiprimitive and semiprime rings, rings with chain condition, primitive rings, group rings.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References:

1. Cohn, P.M. (2001). Introduction to Ring Theory, Springer Undergraduate Mathematics Series,
2. Herstein, I. N. (2005), Noncommutative Rings, Carus Mathematical Monographs No. 15, Math. Assoc. of America.
3. Beachy, J. A. (1999), Introductory Lectures on Rings and Modules, London Maths. Soc. Student Texts 47, Cambridge University Press.
4. Lam, T.Y. (2010). Exercises in Classical Ring Theory (Problem Books in Mathematics), Springer, Second Edition.

**SIM3008 GROUP THEORY**

The three isomorphism theorems. Cyclic groups. Direct product of groups. Introduction to the three Sylow's Theorem. Classification of groups up to order 8. Finitely generated abelian groups. Nilpotent groups and Soluble groups

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References:

1. Ledermann, W., Weir, A. J. & Jeffery, A. (1997). Introduction to Group Theory, Addison Wesley Pub. Co. (2<sup>nd</sup> edition).
2. Rotman, J. J. (2014). An Introduction to the Theory of Groups, Springer-Verlag, New York (4<sup>th</sup> edition).

3. Gallian, A. J. (2012). Contemporary Abstract Algebra, Brooks Cole (8<sup>th</sup> edition).

**SIM3009 DIFFERENTIAL GEOMETRY**

Vector algebra on Euclidean space. Lines and planes. Change of coordinates. Differential geometry of curves. Frenet Equations. Local theory of surfaces in Euclidean space. First and second fundamental forms. Gaussian curvatures and mean curvatures. Geodesics. Gauss-Bonnet Theorem.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Lipschutz, M. (1969), Schaum's Outline of Differential Geometry, McGraw-Hill.
2. Oprea, J. (2004). Differential Geometry and Its Applications, Prentice Hall (2<sup>nd</sup> edition).
3. Kuhnel, W. (2005), Differential Geometry: Curves, Surfaces, Manifolds, Amer. Math. Soc. (2<sup>nd</sup> edition).
4. Abate, M. and Tovena, F. (2012). Curves and Surfaces, Springer.
5. Pressley, A.N. (2010). Elementary Differential Geometry, Springer.

**SIM3010 TOPOLOGY**

Topological Spaces. Continuity, connectedness and compactness. Separation axioms and countability. Metric spaces. Product spaces.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References:

1. Armstrong, M.A. (2010). Basic Topology, Undergraduate Texts in Mathematics, Springer.
2. Munkres, J. (2000). Topology, Second edition, Prentice Hall Inc.
3. McCluskey, A. and B. McMaster, B. (2014). Undergraduate Topology: A Working Textbook, Oxford University Press.

**SIM3011 COMPLEX ANALYSIS**

Taylor and Laurent series. Singularities and zeroes. Residue Theory. Evaluation of certain Integrals. Arguments Principle, Rouché's theorem. Maximum Modulus Principle. Infinite Products. Entire Functions.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References:

1. John H. Mathews & Russell W. Howell (2012), Complex Analysis: for Mathematics and Engineering, Jones & Bartlett Pub. Inc (6<sup>th</sup> edition).
2. Saff, E. B. & Snider, A. D. (2003). Fundamental of Complex Analysis, Pearson Education Inc.
3. Ali, Rosihan M. and Ravichandran, V. (2008). Complex Analysis, Penerbit USM.
4. Markushevich, A. I. (1985). Theory of Functions of Complex Variables, Chelsea Publ. Co.
5. Brown, J. & Churchill, R.V. (2013). Complex Variables & Applications, McGraw Hill (9<sup>th</sup> edition).

**SIM3012 REAL ANALYSIS**

Riemann integral. Integrable functions. Properties of the Riemann integral. Integration in relation to differentiation. Differentiation of integrals. Improper integrals. Sequences and series of functions. Pointwise and uniform convergence. Properties of uniform convergence. Superior limit and inferior limit. Power series, radius of convergence. Taylor series.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Witold A.J. Kosmala (2004). A Friendly Introduction to Analysis, Single and Multivariable, Pearson International (2<sup>nd</sup> edition).
2. Schroder, B. S (2008). Mathematical Analysis: A Concise Introduction, John-Wiley.
3. Richardson, L. F. (2008). Advanced Calculus: An Introduction To Linear Analysis, John-Wiley.
4. Lay, S.R. (2014). Analysis with an introduction to proof, Pearson (5<sup>th</sup> edition).
5. Pedersen, S. (2015). From Calculus to Analysis, Springer.

**SIM3013 PROBABILISTIC METHODS IN COMBINATORICS**

The probabilistic method and its applications in combinatorics. The topics are selected from: The basic probabilistic methods applied on graphs, tournaments, and set systems; the use of linearity of expectation for Hamiltonian paths and splitting graphs; alterations for lower bound of Ramsey numbers, independent sets, packing and recoloring; the second moment methods; random graphs – threshold functions, subgraphs, clique number and chromatic number; the Lovász Local Lemma and its applications.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:  
CT3, LL2

References:

1. Alon, N and Spencer, J. (2008). The Probabilistic Method, Wiley (3<sup>rd</sup> edition).
2. Janson, S., Luczak, T. and Rucinski, A.(2000). Random Graphs, Wiley.
3. Matousek, J. and Nešetřil, J. (1998). Invitation to Discrete Mathematics, Oxford University Press.
4. Molloy, M. and Reed, B. (2002). Graph Colouring and the Probabilistic Method, Springer.
5. Lovász, L., Ruzsa, I. and Sós, Vera T. (Eds.) (2013). Erdős Centennial, Springer.

**SIN1001 INTRODUCTION TO COMPUTING**

MATLAB - Matlab environment, matrices, constants and variables, operation, built-in functions, output format, plot graphs, expressions and logical data, branches and loops, scripting, user-defined functions. Application of selected mathematical problems.

Assessment

Continuous Assessment: 50%  
Final Examination: 50%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CT 3, LL 2

References:

1. Matlab Programming for Engineers by Stephen J.Chapman, Thomson, 2004.
2. Engineering computation with MATLAB by David M. Smith, Boston : Addison/Wesley, 2012.
3. Essentials of MATLAB programming by Stephen J. Chapman, Stamford, CT : CENGAGE Learning, 2009.
4. Mastering MATLAB 7 by Duane Hanselman and Bruce Littlefield, Pearson Education; 2005.

**SIN1002 INTRODUCTION TO WORKSHEET**

Basics of Spreadsheet, entering labels, numbers and formulae. Absolute & relative addressing, Excel functions. Graph plotting, use of solvers. Applications to some selected mathematical problems

Assessment

Continuous Assessment: 50%  
Final Examination: 50%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CT 3, LL 2

References:

1. Engineering with Excel by Ronald W. Larsen, Upper Saddle River, NJ : PearsonPrentice Hall, 2011
2. Excel for Engineers and Scientists by S. C. Bloch and Sylvan Charles Bloch, John Wiley & Sons 2003
3. Excel for Scientists and Engineers: Numerical Methods by E. Joseph Billo, Wiley-Interscience; 2007.
4. A guide to Microsoft Excel for scientists and engineers by Bernard V. Liengme, London : Arnold, 1997.

**SIN1003 MATHEMATICAL METHODS I**

First order ODE: Definitions, solution concepts, valid solution intervals. Solutions to variable separable equations, linear equations, Bernoulli, exact and non-exact, homogeneous equations. Some applications of first order ODE.

Linear ODE with second and higher order: Definitions, solution concepts, linear independence, Wronskian. Solution to homogeneous and non-homogeneous equations. Method of undetermined coefficient, Variation of parameters, Series solution of ordinary differential equations, Frobenius's method, Legendre and Bessel's equations. Some applications of second order ODE.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS2, CT 3, LL 2

References:

1. Elementary Differential Equations. William F. Trench, Free downloadable edition 2013.
2. Differential Equations. Paul Blanchard, Robert L. Devaney & Glen R. Hall, 4<sup>th</sup> edition, Cengage 2012.
3. An introduction to Differential Equations. James C. Robinson, Cambridge University Press 2004.

**SIN2001 MATHEMATICAL METHODS II**

Computer arithmetic: floating-point numbers, round off error, machine precision, overflow/underflow, numerical cancellation, truncation error.

Taylor polynomial and limits.

Interpolation: Lagrange interpolation, Divided differences, Hermite interpolation, cubic spline interpolation

Roots of nonlinear equation: bisection method, fixed-point iteration, Newton – Raphson method, secant method. Numerical differentiation: Forward, backward and central finite difference.

Numerical Integration: Rectangular, trapezoidal, Simpson's, Romberg's. Composite methods.

System of linear equations. Matrix factorization, LU factorization.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

C3, TS2, CT3, LL2

References:

1. Atkinson, K. E. (1993), Elementary Numerical Analysis, John Wiley & Sons, (2<sup>nd</sup> Ed.).
2. Burden, R. L. & Faires, J. D. (2012), Numerical Analysis, Brooks/Cole, USA, (7<sup>th</sup> Ed.).
3. Brian Bradie, (2006), A Friendly Introduction to Numerical Analysis, Pearson Education, New Jersey.

**SIN2002 STRUCTURED PROGRAMMING**

Algorithms: Structured programming – sequence, decision and loops. Object-oriented design.

C++ programming: fundamental data types – int, double, char. C++ operators, precedence. Pre-processor directives. In-Built functions. User-defined functions – pass by value, pass by reference. One-dimensional and two-dimensional arrays.

Introduction to user-defined data types – structures and classes.

Applications to numerical methods: integer- and floating point arithmetic, root-finding, solution of ordinary differential equations. Use of random number generators.

Assessment

Continuous Assessment: 50%  
Final Examination: 50%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Programming with C++(2nd Ed.), John R. Hubbard, McGraw-Hill, (2014).
2. C++ program design: an introduction to programming and object-oriented design (3rd Ed.), James P. Cohoon and Jack W. Davidson, McGraw-Hill, (2002).
3. C++ How to program (4th Ed.), Harvey Deitel and Paul Deitel, Pearson, (2003).
4. Problem Solving, abstraction and design using C++ (3rd Ed.), Frank L. Friedman and Elliot B. Koffman, Addison-Wesley, (2011).
5. A Survey of Computational Physics: Introductory Computational Science. Rubin H. Landau (Princeton Press) 2008.

**SIN2003 BASIC OPERATIONAL RESEARCH**

Introduction to the problems in operational research, modelling, formulation and examples. Linear programming, transportation and assignment problems. Integer programming, game theory and dynamic programming.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. H.A. Taha, Introduction to Operational Research, John Wiley, 2015.
2. W.L. Winston, Operational Research: Applications and Algorithm, Duxbury Press, 1994.
3. F.S. Hillier and G.J. Lieberman, McGraw-Hill International Edition, 2011
4. B. Van Der Veen, Introduction to the Theory of Operational Research, Cleaver-Hume P. London, 1967.

**SIN2004 PARTIAL DIFFERENTIAL EQUATIONS**

Fourier series. Introduction to partial differential equations, Method of characteristic, Separation of variables, Laplace transform method.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS3, CT3, LL2

References:

1. D.G. Zill & M.R. Cullen, *Differential Equations with Boundary-Value Problems*, 7th Edition, Brooks/Cole, 2005
2. E. Kreyzig, *Advanced Engineering Mathematics*, 9th Edition, John Wiley & Sons, 2006
3. E. Butkov, *Mathematical Physics*, Addison-Wesley, 1966
4. R.K. Nagle & E.B. Saff, *Fundamentals of Differential Equations and Boundary Value Problems*, 2nd Edition, Addison-Wesley, 1996
5. W.E. Boyce & R.C. DiPrima, *Elementary Differential Equations and Boundary Value Problems*, 8th Edition, John Wiley & Sons, 2011

**SIN2005 SYSTEM OF ORDINARY DIFFERENTIAL EQUATIONS**

System of homogeneous linear first order differential equations with constant coefficients. System of non homogeneous linear differential equations. Autonomous systems for linear and almost linear systems, and stability. Liapunov's method. Applications

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS3, CT5, LL2, TS2

References:

1. Elementary Differential Equations and Boundary Value Problems (9th ed.), William E. Boyce & Richard C. Prima, Wiley (2011).
2. Differential Equations with Boundary Value Problems (8th ed.), Dennis G. Zill & Michael R. Cullen, Brooks/Cole (2007).
3. Fundamentals of Differential Equations and Boundary value Problems (8th ed.), R. Kent Nagle, Edward B. Saff & Arthur D. Snider, Addison-Wesley (2012).
4. Nonlinear Ordinary Differential Equations Dominic W. Jordan and Peter Smith, OUP, (4<sup>th</sup> Edition) 2007.

**SIN2006 VECTOR ANALYSIS**

Scalar and vector fields. Dot and cross products. Scalar and vector triple products. Vector differentiation (ordinary and partial). Space curves. Displacement, velocity, and acceleration. Gradient. Divergence. Curl. Line integrals and work. Conservative vector fields – path independence, potential functions. Surface integrals.

Green's theorem. Stokes' theorem. Volume integrals. Divergence theorem of Gauss. Curvilinear coordinates – polar, cylindrical, spherical coordinates

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CT3, LL2, CS3

References:

1. Vector calculus, 4<sup>th</sup> ed., Susan Jane Colley, Pearson Education, Inc., 2012.
2. Thomas' Calculus Early Transcendentals 12<sup>th</sup> ed., George B. Thomas, Jr., Maurice D. Weir, and Joel Hass, Pearson Education, Inc., 2010. (Chap. 12–16)
3. Schaum's Outline of Theory and Problems of Vector Analysis and an Introduction to Tensor Analysis, Murray R. Spiegel, McGraw-Hill, Inc., 1974.
4. Vector Fields *Vector analysis developed through its applications to engineering and physics*, J. A. Shercliff, 1977.
5. Vector Analysis versus Vector Calculus, Antonio Galbis and Manuel Maestre, Springer Science+Business Media, LLC, 2012.

**SIN2007 MANAGEMENT MATHEMATICS**

Output function: Theory and some concepts. Break even model. Optimization profit for monopoly and oligopoly market. Inventory model. EOQ Model, reordering point, finite input rate, shortage and quantity discount. Probabilistic Model, safety stock and efficiency level.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia

Humanity Skill:

CS3, CT3, LL2

References:

1. Baldani, J. (1996), Mathematical Economics, The Dryden Press.
2. Davies, K.R., McKeown, P.G. & Rakas, T.R. (1986), Management Science : An Introduction, Kent Publishing Company.
3. Winston, W.L. (1994), Operations Research: applications and algorithms, 3rd ed., Duxbury Press.
4. Hillier, Frederick S. (1995), Introductory to Operations Research, 6th edition, New York, McGraw-Hill.
5. Taha, Hamdy A(2011), Operations Research: An Introduction, 8<sup>th</sup>, New York, Mcmillan.
6. C.D.J. Waters(2003), Inventory Control and Management, University of Calgary, Canada.

**SIN2008 OPTIMIZATION TECHNIQUE**

Unconstraint optimization, necessary and enough conditions for optimality. Constraint optimization. Type of constraint. Special technique for solving non-linear problem.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CT3, LL2, CS3

References

1. Philip E. Grill, Walter Murray, Margaret H. Wright, Practice Optimization Paperback, 1982,
2. C. Mohan & Kusum Deep ,Optimization Techniques Hardcover, 2011
3. L. R. Foulds, Optimization Techniques: An Introduction, 1981,
4. Singiresu S. Rao, Engineering Optimization: Theory and Practice, John Wiley & Sons, Inc. (2009)

**SIN2009 COMPUTER GRAPHICS**

Introduction to C++ Compiler and OpenGL. Plane geometric coordinate. Coordinate transformations. Polynomial interpolation. Continuity. Curve and surface design.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS3, TS3, LL2, LS2

References

1. Mathematical Elements for Computer Graphics, 2<sup>nd</sup> Ed., D.F. Rogers & J.A. Adams, McGraw Hill International Editions, 1990.
2. Computer Graphics, Donald Hearn, M. Pauline Baker, Prentice Hall, 1994.
3. Computer Graphics Using Open GL, 2<sup>nd</sup> Ed., F. S. Hill, Jr, Prentice Hall, 2001.
4. Computer Graphics, Schaum's Outlines Series.
5. OpenGL SUPER BIBLE (2<sup>nd</sup> Ed), Richard S. Wright, Jr., Michael Sweet, Waite Group Press, 2000D.G. Zill & M.R. Cullen, *Differential Equations with Boundary-Value Problems*, 7th Edition, Brooks/Cole, 2005

**SIN3001 INTRODUCTION TO QUANTUM MECHANICS WITH COMPUTERS**

Introduction to Quantum mechanics. The wave-function and its interpretation. One-dimensional time-independent Schrodinger equation. Solution for the cases of the infinite and finite-square well, harmonic oscillator potential and free-particle case. Formalism of quantum mechanics. Two and three-dimensional systems. The hydrogen atom. The concept of spin.

Assessment

Continuous Assessment: 50%  
Final Examination: 50%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References

1. David J. Griffiths, Introduction to Quantum Mechanics (2nd Edition), Prentice-Hall, 2004
2. David K. Ferry, Quantum Mechanics: An Introduction for device physicists and electrical engineers, 2nd ed., Institute of Physics Publ., 2011.
3. A Survey of Computational Physics: Introductory Computational Science. Rubin H. Landau, M. J. Paez and C. C Bordeianu (Princeton Press ) 2008
4. Numerical Recipes 3rd Edition W. H. Press, S. A. Teukolsky, W. T. Vetterling and B. P. Flannery (Cambridge University Press) 2007
4. N. Zettili, Quantum Mechanics Concepts & Applications, Wiley-Interscience (Wiley) 2009.
5. Alejandro Garcia, Numerical Methods for Physics, 2nd Edition, Prentice-Hall, 2000.

**SIN3002 CRYPTOGRAPHY**

Basic concept of cryptography, data security, complexity theory and number theory. Encryption algorithms: Secret key cryptography, public key cryptography, hash functions. Quantum cryptography. Applications of cryptographic algorithms.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS3, CT3, LL2

References

1. Trappe, W., and Washington, L.C., *Introduction to Cryptography with Coding Theory*, Pearson Prentice Hall, 2014.
2. Stallings, W., *Cryptography and Network Security: Principles And Practice*. 4 edition, Englewood Cliffs (NJ): Prentice Hall 2006.
3. Schneider, B., *Applied Cryptography*, 2<sup>nd</sup>. Edition New York: John Wiley and Sons, 1996.
4. Martin, M.K, *Everyday Cryptography*, Oxford University Press, 2012
5. Stinson, D.R., *Cryptography: Theory and Practice*, CRC Press, 1995.

**SIN3003 COMPUTATIONAL FLUID DYNAMICS**

Derivation of conservation equations for mass, momentum and energy. Scaling and simplification of Navier-Stokes equation to Bernoulli's equation, Stokes' equation and boundary layer equation. Initial- and boundary-conditions. Simple analytical solutions and approximate solutions. Numerical solutions: finite-element, finite-difference and finite-volume methods.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS4, CT5, TS2, LL3

References

1. Fluid Mechanics, Yunus A. Chengel & John Cimbala, McGraw- Hill 2014

2. Fluid Mechanics, oleh S.M. Richardson, Hemisphere Pub. Corp. 1989.
3. A First Course in Fluid Dynamics, A.R. Peterson, CUP 1987
4. An Introduction to Fluid Dynamics, G.K. Batchelor, CUP 1967
5. Computational Fluid Dynamics, J.D. Anderson, McGraw- Hill 1995
6. Computational Methods for Fluid Dynamics, Joel H. Ferziger & Milovan Peric, Springer 2011

**SIN3004 ANALYSIS OF MATHEMATICAL MODELS**

Building of Mathematical Models: identifying variables, obtain relationship between variables – ordinary differential equations and systems of ode. Analysis of models analytically and qualitatively. Bifurcations. Phase plane analysis, stability.

Assessment

Continuous Assessment: 50%  
Final Examination: 50%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS4, CT5, TS2, LL3

References

1. R.K. Nagle, E.B. Saff and A.D. Snoder, *Fundamentals of Differential Equations and Boundary Value Problems with IDE CD*, 5<sup>th</sup> Edition, Pearson Higher Education, 2011.
2. R.I. Borelli & C.S. Coleman, *Differential Equations: A Modeling Perspective*, 2nd Edition, John Wiley 2004.

**SIN3005 NUMERICAL METHODS AND ANALYSIS**

Approximation methods: Discrete least square approximation, orthogonal polynomials, Chebyshev polynomials.

Eigenvalue problem: Power method, Householder's methods. The QR algorithm.

Initial value problem of Ordinary Differential Equations: Euler's method, higher order Taylor method, Runge-Kutta methods. Multistep methods. Multistep methods. Convergence and stability analysis, error control.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References

1. K.E. Atkinson, *Elementary Numerical Analysis*, 2nd Edition, John Wiley & Sons, 1993.
2. R.L. Burden & J.D. Faires, *Numerical Analysis*, 7th Edition, Brooks/Cole, USA, 2001.
3. Brian Bradie, *A Friendly Introduction to Numerical Analysis*, Pearson Education, New Jersey, 2011.

**SIN3006 PRODUCTION AND INVENTORY SYSTEM**

The importance of inventory in management. Advanced EOQ models. Inventory model for time-dependent demand: linear increase or decrease cases. Exact and approximate methods by minimizing ordering and holding costs. Applications to real-world problems.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia

Humanity Skill:

CS3, CT3, LL2

References

1. Hamdy A. Taha(2011), An Introduction to Operational Research, 8<sup>th</sup>, New York, Mcmillan
2. E. Naddor(1966), Inventory Systems, J. Wiley.
3. Hadley G. and Whitin T.M.(1963), Analysis of Inventory Systems, Prentice-Hall, Inc., Englewood Cliffs, New Jersey.
4. C.D.J. Waters(2003), Inventory Control and Management, University of Calgary, Canada.
5. Hillier, Frederick S. (2005), Introductory to Operations Research, 8th edition, New York, McGraw-Hill.

**SIN3007 HEURISTIC METHODS**

Introduction. Descent Heuristics: random solutions, greedy solutions, exchange heuristics. Improvement Heuristics: Local optimization, iterated local search, simulated annealing, tabu search. Artificial Intelligence: Genetic algorithm, evolutionary algorithm, artificial neural network. Evaluating heuristics. NP Completeness.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CT4, LL2

References

1. S. S. Skeina, The Algorithm Design, Springer-Verlag, 1997.
2. Ashraf Aboshosha, Yaser Khalifa Genetic Algorithms Theories and Applications: Evolutionary Algorithms, Optimization Techniques, Heuristics, Artificial Intelligence, Biologically inspired Algorithms, LAP LAMBERT Academic Publishing, 2012.
3. Z. Michalewicz, D.B. Fogel, How To Solve It: Modern Heuristics, Springer-Verlag, 2005.
4. I.Osman and P. Kelly, Met-Heuristics: Theory and Applications: Kluwer, 1996.
5. E. Rich and K. Knight, *Artificial Intelligence*, International Edition, McGraw-Hill Inc., 1991.
6. Z. Michalewicz, *Genetic Algorithms + Data Structures = Evolution Programmes*, Springer-Verlag, 1992.

**SIN3008 MATHEMATICAL PROGRAMMING**

The matrix of simplex theory and sensitivity analysis. Parametric linear programming. Revised simplex method. The technique of upper bounded variables. Karmarkar's interior point algorithm. Dantzig-Wolf decomposition principle. Pure, mixed and binary (0-1) integer

programming. Cutting plane. Multi-objectives linear goal programming. Graphical. Simplex iterative and modified methods.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS4, CT3, LL2, TS2

References

1. Markland, R.E & Sweigart, J.R, Quantitative Methods: Applications to Managerial Decision Making , John Wiley & Sons. 1987
2. Moore, L.J, Lee, S.M & Taylor, B.W, Management Science, 4<sup>th</sup> edition, Allyn and Bacon. 1993
3. Taha, H.A, Operations Research: An Introduction, 5<sup>th</sup> edition, Macmillan Pub. Co. (edisi Bahasa Malaysia oleh USM-DBP). 1992
4. Winston, W.L, Operations Research: Applications and Algorithms, Third Edition. Duxbury Press, 2013.

**SIN3009 INDUSTRIAL OPERATIONAL RESEARCH**

Definition of a network. Node, branch, path, chain, cycle and circuit. Examples of network flow model. Network flow: Shortest path, minimum spanning tree, maximum flow and minimum cost maximum flow. Activity Network: Critical path method: Earliest and Latest time, slack activities and critical path. Project valuation. Optimal path. Project scheduling. Network model as an example of a linear programming model.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS4, CT3, LL2, TS2

References

1. Groebner, D.F & Shannon, P.W (1991), Introduction to Management Science, International Edition, Dallen-Macmillan-Maxwell.
2. Lipin, L.L (1994), Quantitative Methods for Business Decisions (with cases), 6th edition. Dryden Press.
3. Taylor, B.W (1993), Introduction to Management Science, Allyn and Bacon.
4. Winston, W.L, Operations Research: Applications and Algorithms, Third Edition. Duxbury Press, 2013.

**SIN3010 COMPUTATIONAL GEOMETRY**

Vector algebra, introduction to differential geometry, design surfaces for Bezier surfaces, triangular Bezier surfaces, B-Spline, rational Bezier and Coons surfaces.

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CT3, LL2, CS2, TS2

References

1. Hill, F.S. *Computer Graphics Using OpenGL*, Prentice Hall, 2014.
2. Farin, G., *Curves and Surfaces for Computer Aided Geometric Design*, Academic Press, Boston, 1997.
3. Hoschek, J. & Lasser, D., *Fundamentals of Computer Aided Geometric Design*, Ak Peters Ltd., 1993.
4. Farin, G., Hoschek, J. and Kim., S.M. . *Handbook of Computer Aided Geometric Design*, Elsevier, North Holland, 2012.
5. Patrikalakis, N. M. & Maekawa, T. *Shape Interrogation for Computer Aided Design and Manufacturing*, Springer, 2011.

**SIN3011 SCIENTIFIC COMPUTING**

1. Functions, arrays, strings, pointers, data structures, file processing.
2. Computation of special functions such as Legendre polynomials, Bessel and Neumann functions. Gaussian quadrature. Numerical solutions of systems of linear equations. Introduction to numerical solutions of partial differential equations.

Assessment

Continuous Assessment: 50%  
Final Examination: 50%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2, TS2, LS2

References

1. C++ Programming: From Problem Analysis to Programme Design. D. S. Malik, 6<sup>th</sup> edition, Cengage Learning, 2015.
2. Numerical methods in Scientific Computing. Germund Dahlquist & Ake Bjorck, Cambridge University Press, 2008.
3. Numerical Recipes in C++: The Art of Scientific Computing. William H. Press, Saul A. Teukolsky, William T. Vetterling & Brian P. Flannery, 3<sup>rd</sup> edition, 2007.

**SIN3012 MECHANICS**

Newton's laws of motion, central forces, motion in a plane (cartesian, polar coordinates), conservative forces, conservation of energy and momentum, small oscillations, stable and unstable equilibriums.

Lagrangian mechanics: constraints, generalized coordinates, principle of least action, Euler-Lagrange equations

Assessment

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References

1. Stephen T. Thornton and Jerry B. Marion, Classical Dynamics of Particles and Systems,,Brooks/Cole, 5th Edition 2004.
2. Tai L. Chow, Classical Mechanics, CRC Press, 2nd Edition 2013.

3. Grant R.Fowles & George L.Cassiday, Analytical Mechanics" 7th Edition, by, Brook/Cole Publishing 2004.
4. Tom W.B. Kibble, & Frank H.Berkshire, Classical Mechanics, 5th edition 2004, Imperial College Press.

**SIN3013 FOURIER AND WAVELETS ANALYSIS**

Functions and Function Spaces, Fourier Transform, Sampling, Orthogonal Wavelet Systems, Multi-resolution Analysis (MRA), Discrete Wavelet Transform, Continuous Wavelet Transform, Wavelet Toolbox, Applications to data compression, de-noising and others.

Assessment

Continuous Assessment: 50%  
Final Examination: 50%

Medium of Instruction:

English

Humanity Skill:

CT3, LL2

References

1. Wavelets and Filter Banks by Gilbert Strang and Truong Nguyen, Wellesley College; 2nd edition 1996.
2. A First Course in Wavelets with Fourier Analysis by Albert Boggess and Francis J. Narcowich, Wiley 2nd Edition 2011
3. A Wavelet Tour of Signal Processing by Stéphane Mallat, Academic Press; 2nd edition 1999.
4. A Primer on Wavelets and Their Scientific Applications, by James S. Walker, Chapman & Hall/CRC; 2 edition 2008.
5. Wavelet Toolbox User's Guide 2006, The MathWorks, Inc.

**SIN3014 INDUSTRIAL TRAINING**

Candidates are required to spend minimum 10 weeks working with selected companies in selected areas of industry.

Assessment

Continuous Assessment: 100% S/U

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS4, CT3, TS2, LL2, EM2, LS3

References

University of Malaya Guidebook for Industrial Training

**SIN3015 MATHEMATICAL SCIENCE PROJECT**

**Subject to supervising lecturer**

Assessment

Continuous Assessment: 100%

Medium of Instruction:

Bahasa Malaysia/English

Humanity Skill:

CS4, CT4, TS2, LL2

References

Refer to the lecturer.

**SIQ1001 INTRODUCTION TO ACCOUNTING**

Basic principles of accounting – including the role of accounting standards. Different types of business entity. Basic structure of company accounts. Interpretation and limitation of company accounts.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS2, CT1, LL1

References:

1. Reimers, Jane L. (2007). Financial Accounting, Pearson Prentice Hall.
2. Hermanson, R.H. and J.D. Edwards (1995). Financial Accounting: A Business Perspective, 6th ed., Irwin.
3. Hoggett, J., and L. Edwards (1996). Financial Accounting in Australia, 3rd ed., Queensland: John Wiley and Sons.
4. Kirkwood, L., C. Ryan, J.Falt, and T. Stanley (1993). Accounting: An Introductory Perspective. 3rd ed., Melbourne: Longman Cheshire.
5. Meigs, W.B., and R.F. Meigs (1995). Financial Accounting. 8th ed., New York: McGraw Hill.

**SIQ2001 MICROECONOMICS**

Fundamental principles of economics; price theory which covers the demand model, supply model and equilibrium point; shape of demand curve and consumer behavior; substitution effects and income; shape of supply curve and behavior of firms; theory of production and cost of production; analysis of competitive markets in the short term; monopoly and oligopoly.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS2,CT2, LL1

References:

1. Katz, Michael L. and Rosen, Harvey S. (1999). Microeconomics, 2nd ed., McGraw Hill.
2. Sloman, J., Hinde, K. and Garratt, D. (2013). Economics for Business, 6th ed., Pearson.
3. Begg, D. (2012). Economics for business. McGraw Hill Higher Education.
4. Bade, R., Parkin, M. (2014). Foundation of Economics. Pearson.

**SIQ2002 MACROECONOMICS**

Macroeconomic issues and problems; fundamental concepts of national income; method of calculating national income; simple Keynesian model; derivation of IS curve, LM curve, aggregate demand curve, and aggregate supply curve; relationship between interest rates, monetary demand, consumption and investments; relationship between price levels, monetary demand, aggregate demand and aggregate supply in a Keynesian model.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS2, CT2, LL1

References:

1. Richard T. Froyen (2002). Macroeconomics: Theories and Policies, 7th ed., Prentice Hall.
2. Case, Karl E. (2007). Principles of Macroeconomics, Pearson Prentice Hall.
3. Sloman, J., Hinde, K. and Garratt, D. (2013). Economics for Business, 6th ed., Pearson.
4. Bade, R., Parkin, M. (2014). Foundation of Economics. Pearson.

**SIQ2003 FINANCIAL MATHEMATICS AND DERIVATIVES**

Time Value of Money: simple interest, compound interest, present and accumulated values, nominal rate of interest, force of interest, equation of value.

Annuities: annuity immediate, annuity due, perpetuity, monthly annuity, continuous type annuity, deferred annuities, varying annuities.

Instalments: Amortization, sinking funds, amortization with continuous payments.

Bonds: Types of bonds, pricing formula, callable and serial bonds, other securities.

Cash flows: Discounted cash flows, internal rate of return, money-weighted and time weighted rate of return.

Term Structure of Interest Rate: Yield curves, spot and forward rates, duration, convexity, immunization.

Introduction to Derivatives: Forward and futures, short and long positions, arbitrage, put and call options, put-call parity, swaps, put-call parity, hedging.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS3, CT3

References:

1. Broverman, S. A. (2010). Mathematics of investment and credit, 5th Ed., Actex Publications.
2. Kellison, G. (2008). Theory of Interest, 3rd Ed., McGraw-Hill.
3. McDonald, R. L. (2012). Derivatives markets, 3rd Ed., Prentice Hall.
4. McCutcheon, J.J., Scott W.F.(1989). Introduction to the Mathematics of Finance, Butterworth-Heinemann.

**SIQ3001 ACTUARIAL MATHEMATICS I**

Survival distributions: lifetime probability functions, force of mortality, moments and variance, parametric survival models, percentiles, recursions, fractional ages, select and ultimate life tables.

Life Insurances: continuous type life insurances, discrete type life insurances, probabilities, percentiles, recursive formula, m-thly payments, varying insurance.

Life Annuities: continuous type life annuities, discrete type life annuities, expectation and variance, probabilities, percentiles, recursive formulas, m-thly payments, varying annuities.

Premiums: expectation and variance of loss random variable, fully continuous and discrete premiums, semicontinuous premiums, m-thly premiums, gross premiums, probabilities, percentiles.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3

References:

1. Bowers, N., Gerber, H., Hickman, J., Jones, D., Nesbitt, C. (1997). Actuarial mathematics, 2nd ed., Society of Actuaries.
2. Dickson, D. C., Hardy, M. R., & Waters, H. R. (2013). Actuarial mathematics for life contingent risks. Cambridge University Press.
3. Cunningham, R. J. (2011). Models for quantifying risk. Actex Publications.
4. Promislow, S. D. (2011). Fundamentals of actuarial mathematics. John Wiley & Sons.

**SIQ3002 PORTFOLIO THEORY AND ASSET MODELS**

Utility theory: Features of utility functions, expected utility theorem, risk aversion.

Stochastic dominance: Absolute, first and second order stochastic dominance.

Measures of investment risk: Variance, semi-variance, probability of shortfall, value-at-risk, expected shortfall.

Portfolio theory: Mean-variance portfolio, diversification, efficient frontier, optimal portfolio selection, efficient portfolio identification.

Models of asset returns: Single-index models, fitting a single index model, multi-index models.

Asset Pricing Model: Capital Asset Pricing Model, Arbitrage Pricing Theory.

Efficient market hypothesis

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3

References:

1. Elton, E. J., Gruber, M. J., Brown, S. J., and Goetzmann, W. N. (2014). Modern Portfolio Theory and Investment Analysis. 9/E. John Wiley & Sons.

2. Bodie, Z., Kane, A., and Marcus, A. J. (2013). Investment 10/E. McGraw-Hill/Irwin.
3. Francis, J.C., and Kim, D. (2013). Modern Portfolio Theory: foundations, analysis, and new developments. John Wiley & Sons.
4. Joshi, M. S., and Paterson, J. M. (2013). Introduction to Mathematical Portfolio Theory. Cambridge University Press.
5. Bodie, Z., Merton, R.C., and Cleeton, D (2008). Financial Economics, 2/E. Prentice Hall.

**SIQ3003 ACTUARIAL MATHEMATICS II**

Reserves: fully continuous and discrete reserves, semicontinuous reserves, prospective and retrospective reserves, expense reserves, variance of loss, special formulas, recursive formulas.

Markov Chains: discrete and continuous Markov chains, Kolmogorov's forward equations, premiums and reserves using Markov chains, multiple-state models.

Multiple Decrement Models: discrete and continuous decrement models, probability functions, fractional ages, multiple and associated single decrement tables, uniform assumption.

Multiple Life Models: joint life, last survivor and contingent probabilities, moments and variance of multiple life models, multiple life insurances and annuities.

Unit-linked contracts and profit tests: Emerging costs, profit testing for conventional and unit-linked contracts.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3

References:

1. Bowers, N., Gerber, H., Hickman, J., Jones, D., Nesbitt, C. (1997). Actuarial mathematics, 2<sup>nd</sup> ed., Society of Actuaries.
2. Dickson, D. C., Hardy, M. R., & Waters, H. R. (2013). Actuarial mathematics for life contingent risks. Cambridge University Press.
3. Cunningham, R. J. (2011). Models for quantifying risk. Actex Publications.
4. Promislow, S. D. (2011). Fundamentals of actuarial mathematics. John Wiley & Sons.

**SIQ3004 MATHEMATICS OF FINANCIAL DERIVATIVES**

Introduction to derivatives: Call and put options, forwards, futures, put-call parity.

Binomial models: one-step model, arbitrage, upper and lower bounds of options prices, construction of multi-step binomial tree.

The Black-Scholes model: Pricing formula, options Greeks, trading strategies, volatility.

Hedging: Market making, delta hedging, Black-Scholes partial differential equation, delta-gamma-theta approximation

Exotic options: Asian options, barrier options, compound options, gap options, all-or-nothing options, exchange options.

Brownian motion and Itô's lemma: Brownian motion, Itô's lemma, Sharpe ratio, martingale representation theorem

Term structure of interest rate: Vasicek model, Cox-Ingersoll-Ross model, Black-Derman-Toy binomial tree

Models for credit risk: Structural, reduced form and intensity based models, Merton model, valuing credit risky bonds

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS3, CT3

- References:
1. McDonald, R. L. (2013). Derivatives Markets, (3<sup>rd</sup> Edition); Pearson Education.
  2. McDonald, R. L. (2009). Fundamentals of Derivatives Markets; Pearson Education.
  3. Hull, J. C. (2012). Option, Futures and other Derivatives (8<sup>th</sup> Edition); Pearson Education.
  4. Hull, J. C. (2014). Fundamentals of Futures and Options Markets (8<sup>th</sup> Edition); Pearson Education.
  5. Weishaus, A. (2012). ASM Study manual for Exam MFE/Exam 3F: Financial Economics (8<sup>th</sup> Edition).

**SIQ3005 LIFE INSURANCE AND TAKAFUL**

Insurance products and unit-linked insurance; Group Life insurance; Operation of a Life Insurance company: underwriting, claims, marketing and distribution methods; Profit testing ; Takaful insurance; Regulations: Insurance Act, taxation and role of Bank Negara.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS2, CT1, LL2

- References:
1. Fisher, Omar Clark (2013). A Takaful Primer: Basics of Islamic Insurance. Thomson Reuters.
  2. Archer, S., Karim, R. A. A., & Nienhaus, V. (Eds.). (2011). Takaful Islamic Insurance: Concepts and Regulatory Issues (Vol. 764). John Wiley & Sons.
  3. Yusof, Mohd Fadzli (2006). Mengenali Takaful, IBS Buku Sdn Bhd.
  4. Gonulal, S. O. (Ed.). (2012). Takaful and Mutual Insurance: Alternative Approaches to Managing Risks. World Bank Publications.

**SIQ3006 RISK THEORY**

Loss distributions: Claim frequency and claim severity distributions, creating new distributions, parameter estimation methods, goodness-of-fit tests, risk sharing arrangements.

Aggregate risk models: Individual risk models, collective risk models, reinsurance.

Run-off triangle: Chain ladder method, average cost per claims method, Bornheutter-Ferguson method.

Credibility theory: Bayesian credibility methods, credibility premium formula, empirical Bayes credibility theory.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS2, CT3

- References:
1. Klugman, S. A., Panjer, H. H., & Willmot, G. E. (2012). Loss models: from data to decisions (Vol. 715). John Wiley & Sons.
  2. Cunningham, R. J. (2011). Models for quantifying risk. Actex Publications.
  3. Dickson, D. (2010). Insurance Risk and Ruin. Cambridge University Press.
  4. Tse, Y. K. (2009). Nonlife actuarial models: theory, methods and evaluation. Cambridge University Press.

**SIQ3007 INDUSTRIAL TRAINING**

Subject to the training offered by the relevant company.

Assessment:  
 Continuous Assessment: 100%

Medium of Instruction:  
 English

Humanity Skill:  
 CS4, CT3, TS3, LL2, KK1, EM2, LS1

**SIQ3008 PENSION MATHEMATICS**

Economic and social security; Pensions and their variants; Pension system in Malaysia; Employee Provident Fund (EPF); Social Security Organization (SOCSO); Government pension scheme; Annuity scheme; Modeling pension plans using mathematical software; International pension legislation and regulation; Malaysia regulatory framework related to retirement.

Assessment:  
 Continuous Assessment: 50%  
 Final Examination: 50%

Medium of Instruction:  
 English

Humanity Skill:  
 CS3, CT3

- References:
1. Anderson, A. W. (2006). Pension mathematics for actuaries. Actex Publications.
  2. Asher, M. G. (1994). Social Security in Malaysia and Singapore: Practices, Issues, and Reform Directions. Institute of Strategic and International Studies, Malaysia.
  3. Bakar, S. H. A., & Yunus, F. (2000). Social security policies in Malaysia: the Employees' Provident Fund

(EPF) and Social Security Organisation (SOCSO). Issues and Challenges of Social Policy East & West, 187-219.

4. Malaysia, & International Law Book Services. Legal Research Board. (2013). Undang-undang pencen di Malaysia: hingga 10hb Mei 2013. International Law Book Services.

### SIQ3009 FOUNDATION OF ISLAMIC FINANCE

Introduction to Islamic finance and its practices; Riba, gharar and maisir; Musharakah, mudharabah and murabahah; Ijarah, salam and istisna'; Comparison of Islamic and conventional financial systems; Islamic financial institutions and products, Islamic banking and takaful, Islamic investment instruments; Capital market in an Islamic framework, leasing, securitization and sukuk; Modeling Islamic financial products using mathematical software; Regulatory framework for Islamic financial institutions in Malaysia.

#### Assessment:

Continuous Assessment: 50%  
Final Examination: 50%

#### Medium of Instruction:

English

#### Humanity Skill:

CS3, CT3

#### References:

1. Taqi Usmani, M. (1998). An introduction to Islamic finance. Arham Shamsi.
2. El-Gamal, M. A. (2006). Islamic finance: Law, economics, and practice. Cambridge University Press.
3. Iqbal, Z., & Mirakhor, A. (2011). An introduction to Islamic finance: theory and practice. Vol. 687. John Wiley & Sons.
4. Mirakhor, A., & Krichene, N. (2014). Introductory Mathematics and Statistics for Islamic Finance. John Wiley & Sons.

### SIQ3010 SURVIVAL MODEL

Estimation of lifetime distributions: lifetime distributions, cohort studies, censoring, Kaplan-Meier estimates, Cox regression model and its estimation.

Markov models: Multi-state Markov models, Kolmogorov forward equations, estimation of the force of mortality, estimation of multi-state model transition intensities.

Binomial and Poisson models of mortality: Binomial model of mortality, uniform and constant force of mortality assumptions, maximum likelihood estimator for the rate of mortality, Poisson models.

Graduation and statistical tests: methods of graduating crude estimates, Chi-square test, standardised deviation test, sign test, grouping of sign test, serial correlations test.

Exposed to risk: Exact exposed to risk, approximate exposed to risk using census data.

#### Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

#### Medium of Instruction:

English

#### Humanity Skill:

CS3, CT3

#### References:

1. Elandt-Johnson, R. C., & Johnson, N. L. (1999). Survival models and data analysis. John Wiley.
2. Benjamin, B., & Pollard, J. H. (1993). The analysis of mortality and other actuarial statistics. Institute and Faculty of Actuaries.
3. London, Dick (1998). Survival Models and their Estimation. ACTEX Publications.
4. Peter J. Smith (2002). Analysis of Failure and Survival Data. Chapman & Hall.

### SIT1001 PROBABILITY AND STATISTICS I

Properties of probability. Counting techniques. Conditional probability. Independent events. Bayes Theorem.

Discrete random variables. Mathematical Expectation. Discrete distributions: uniform, hypergeometric, Bernoulli, binomial, geometric, negative binomial and Poisson. Moment generating function.

Continuous random variables and its mathematical expectation. Continuous distributions: uniform, exponential, gamma, chi-squared and Normal distributions.

Distribution of function of one random variable.

Sampling distribution theory: Independent random variables. Distributions of sum of independent random variables. Random functions related to the normal distribution. Central limit theorem. Approximation for discrete distributions. Limiting moment generating functions.

#### Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

#### Medium of Instruction:

English

#### Humanity Skill:

CS2, CT2, EM2

#### References:

1. R.V.Hogg & E.A. Tanis, Probability & Statistics Inference, 8<sup>th</sup> ed., Pearson, 2010.
2. R.V.Hogg, J. McKean & A.T. Craig, Introduction to Mathematical Statistics, 7<sup>th</sup> ed. Pearson, 2012
3. H.J. Larson, Introduction to Probability Theory & Statistical Inference, 3<sup>rd</sup> ed., Wiley, 1982.

### SIT2001 PROBABILITY AND STATISTICS II

Distributions of two and more dimensional random variables. Correlation coefficient. Conditional distributions. Bivariate normal distribution. Transformation of two random variables. Distributions of order statistics.

Biased and unbiased estimators. Method of moment. Method of maximum likelihood. Confidence interval for: mean, proportion and variance of single population; difference between two means, difference between two proportions and ratio of variances.

Hypothesis testing for: mean, proportion and variance of single population; difference between two means, difference between two proportions and ratio of variances. Chi-square goodness-of-fit tests and contingency tables.

Power of a statistical test. Best critical region. Likelihood ratio test. Chebyshev's inequality. Rao-Cramer's inequality. Convergence in probability and distribution. Asymptotic distribution of maximum likelihood estimator.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3

References:

1. R.V. Hogg, E.A. Tanis, D. Zimmerman, Probability and Statistical Inference, 9<sup>th</sup> ed., Prentice Hall, 2015.
2. R.V. Hogg, J. W. McKean, T.C. Craig, Introduction to Mathematical Statistics, 7<sup>th</sup> ed., Prentice-Hall, 2013.
3. D. Wackerly, W. Mendenhall, R.L. Scheaffer, Mathematical and Statistics with Applications, 7<sup>th</sup> ed., Thomson, 2008.

**SIT2002 FURTHER MATHEMATICAL STATISTICS**

The exponential family; sufficient, complete and ancillary statistics; Minimum variance unbiased estimators; Sufficient statistics and best estimators; Bayesian estimation; Delta method for asymptotic approximation; Distributions of special quadratic forms; One and two factors analysis of variance; Linear regression theory and inference of parameters; Correlation analysis in bivariate normal distribution; Sequential probability ratio test.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, TS2, LL2

References:

1. Hogg, R.V. & Craig, A.T. (1995). Introduction to Mathematical Statistics (5th ed.). New York: Wiley.
2. Hogg, R. & Tanis, E. (2010). Probability and Statistical Inference (8th ed.). USA: Pearson Education.
3. Bickel, P.J. & Doksum, K.A. (2001). Mathematical Statistics: Basic Ideas and Selected Topics, Vol.1 (2nd ed.). Upper Saddle River, NJ: Prentice- Hall.
4. Casella, G. & Berger, R.L. (2002). Statistical Inference (2nd ed.). Pacific Grove, CA: Thompson Learning.

**SIT2003 STOCHASTIC PROCESSES**

Definition and examples of stochastic processes. Introduction to simple random walk. Discrete time Markov Chains. Transition probability. Properties of class. Transience and recurrence properties. Absorbing probability. Stationary distribution and limiting probability. Some applications.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3

References:

1. Lefebvre, M. (2007). Applied Stochastic Processes. Springer.
2. Ross, S. M. (2007). Introduction to Probability Models, 9th edition. Academic Press.
3. Chung, K. L. and Farid Aitsahlia (2003). Elementary Probability Theory with Stochastic Processes and An Introduction to Mathematical Finance, 4th edition. Springer.
4. Jones, P. W. (2001). Stochastic Processes: An Introduction. Arnold.
5. Durrett, R. (2012). Essentials of Stochastic Processes. Springer.

**SIT2004 REGRESSION ANALYSIS**

Simple linear regression: Estimation, hypothesis testing, analysis of variance, confidence intervals, correlation, the residuals, prediction. Model inadequacies, diagnostic, heterogeneity of variance, nonlinearity, distributional assumption, outliers, transformation. Selected topics matrix theory and multivariate normal distribution: An introduction to multiple linear regression.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS2, CT3, LL2, EM1

References:

1. Weisberg S. (1985). Applied Linear Regression, 2<sup>nd</sup> ed., Wiley.
2. Bowerman B. L. & O'Connell R.T. (1990). Linear Statistical Models, 2<sup>nd</sup> ed., PWS-Kent.
3. Myers, R.H. & Miltors J.S. (1991). A First Course in the Theory of Linear Statistical Models, PWS-Kent.
4. Montgomery, D.C., Peck, E. A. (1992). Introduction to linear regression analysis, Wiley.
5. J.S. Milton, J.C. Arnold (2004). Introduction to Probability and Statistics, McGraw-Hill.

**SIT2005 DATA ANALYSIS I**

Statistical Analysis for mean, variance, count and proportion: Hypothesis testing, confidence interval and tests of independence. Statistical analysis for regression and Correlation: continuous response data, simple and multiple linear model.

Statistical tests: Goodness of fit tests, ANOVA, Nonparametric test

Assessment:

Continuous Assessment: 50%  
Final Examination: 50%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3

References:

1. Tibco Spotfire S-Plus Guide to Statistics Volume 1, TIBCO Software Inc.
2. Mann, Prem. S., (2003). Introductory Statistics, John Wiley & Sons.
3. Siegel, A.W., and Morgan, C.J., (1998). Statistics and Data Analysis, John Wiley & Sons.
4. Evans, J.R. and Olson, D.L. (2002) Statistics, Data Analysis and Decision Modeling and Student CD-ROM (2nd Edition), Prentice Hall.

**SIT2006 NON-PARAMETRIC STATISTICS**

Statistical hypotheses, binomial test, runs test, sign test, contingency tables, median test, chi-square Goodness of Fit test. Some methods based on ranks.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS2, CT2, TS1, LL2, EM2

References:

1. W.W. Daniel, Applied Nonparametric Statistics, 2nd ed PWS-Kent, 1990
2. J.D. Gibbons, Nonparametric methods for Quantitative Analysis, American Science Press, Columbus, 1985
3. W.J. Conover, Practical NonParametric Statistics, Wiley, 1980
4. M. Kraska-Miller Nonparametric statistics for social and behavioral sciences, CRC Press Taylor & Francis Group, 2014

**SIT3001 INTRODUCTION TO PROBABILITY THEORY**

An introduction to concepts and fundamentals of measure theory essential for a rigorous approach to the basics of probability.

Sequences and series of functions and sets, convergence, limit infimum and limit supremum.

Rings and algebras of sets, construction of a measure. Measurable functions and their properties, Egorov's theorem, convergence in measure. Lebesgue integral, its elementary properties, integral and sequences, Fubini theorem.

Probability space and measure. Random variables. Independence. Sums of random variables. Borel-Cantelli Lemma. Convergence in distribution, in probability and almost surely; weak and strong laws of large numbers, central limit theorem. Law of Iterated Logarithm. Generating functions: characteristic functions, moment generating functions.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, TS2, LL2

References:

1. Halsey Royden and Patrick Fitzpatrick, Real Analysis, International Edition, 4/E, Pearson, 2010.
2. Robert G. Bartle, The Elements of Integration and Lebesgue Measure, John Wiley, 1995.
3. R.M. Dudley, Real Analysis and Probability, Cambridge University Press, 2002.
4. Taylor, J.C. An Introduction to Measure and Probability Theory. Springer, 1997.

**SIT3002 INTRODUCTION TO MULTIVARIATE ANALYSIS**

The use/application of Multivariate analysis. Managing and Handling Multivariate data. Matrix theory. Random vectors and Matrices. Multivariate Normal Distribution. Wishart distribution and Hotellings distribution. Selected topics from Graphical methods, Regression Analysis, Correlation, Principle Components, Factor Analysis, Discriminant analysis and Clustering Methods.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS2, CT3, LL2, EM1

References:

1. Johnson, K. A. & Wichern, D. W. (2002), Applied Multivariate Analysis, Prentice-Hall International, (5<sup>th</sup>ed.).
2. C. Chatfield & A. J. Collins (1980), An Introduction to Multivariate Analysis, Chapman & Hall.
3. Anderson, T. A. (1984), An Introduction to Multivariate Statistical Analysis, Wiley (2<sup>nd</sup> ed.).

**SIT3003 COMPUTER INTENSIVE METHODS IN STATISTICS**

Computer generation of uniform and non-uniform random variables. Monte Carlo evaluation of integrals. Bootstrap and jackknife methods. Variance reduction techniques. Expectation-Maximization algorithm. Markov Chain Monte Carlo methods.

Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

Medium of Instruction:

English

Humanity Skill:

CS3, CT3, LL2

References:

1. Ross, S. M. (2002) Simulation, Third Edition, Academic press.
2. Roberts, C.P. & Casella, G. (1999) Monte Carlo Statistical Methods, Springer.
3. Dagpunar, J. S. (2007) Simulation and Monte Carlo, Wiley.
4. Gentle, J. E., Härdle, W. K. & Mori, Y. (2012) Handbook of Computational Statistics: Concepts and Methods, Springer.

**SIT3004 APPLIED STOCHASTIC PROCESSES**

Time reversible Markov chains. Poisson processes. Continuous-time Markov chains and birth and death processes. Brownian motion. Application to real-world phenomena, such as in finance.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS3, CT3, LL2

- References:
1. Ross, S. M. (2003). An introduction to probability models, Eighth Edition, Academic press.
  2. Kao, E. P. C. (1997.) An introduction to stochastic processes, Duxbury Press.
  3. Ross, S. M. (1996). Stochastic processes, Second Edition, John Wiley.
  4. Durrett, R. (2012). Essentials of stochastic processes, Second Edition, Springer.

**SIT3005 TIME SERIES AND FORECASTING METHODS**

Introduction to time series: data, properties, examples.

Introduction to forecasting: Forecasting methods, errors in forecasting, choosing a forecasting techniques, qualitative and quantitative forecasting techniques.

Time series regression: Modelling trend, detecting autocorrelation, type of seasonal variation, modelling seasonal variation, growth curve models, handling first-order autocorrelation

Averaging methods: Moving average, Simple exponential smoothing, tracking signals, Holt's method, Holt-Winters Methods, damped trend exponential method.

Box-Jenkins Methods: Stationary data and non-stationary data, difference, autocorrelation function and partial autocorrelation functions, non-seasonal modeling (ARIMA), diagnostic checking, forecasting. ARCH and GARCH models.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS3, CT3, LL2

- References:
1. Brockwell, P.J. and Davis, R. A. (2002). Introduction to Time Series Analysis and Forecasting, 2<sup>nd</sup> edition. Springer.
  2. Montgomery, D. C., Jennings, C. L. and Kulahci, M. (2008) Introduction to Time Series Analysis and Forecasting.
  3. Box, G.E.P., Jenkins, G.W., and Reinsel, G. (1994) Time series analysis, forecasting and control, 3<sup>rd</sup> edition. Prentice Hall.
  4. Makridakis, S., Wheelwright, S.C., Hyndman, R.J. (1998) Forecasting Methods and Application, Wiley.
  5. Lazim, M.A. (2001) Introductory Business Forecasting, A practical approach, Univision Press.

6. Bowerman, B.L., O'Connell, R.T., Boehler, A.B. (2005) Forecasting, Time Series and Regression, Duxbury.

**SIT3006 FURTHER TOPICS IN REGRESSION ANALYSIS**

Multiple Linear Regression Model: Simultaneous Inference, criteria for selecting model, influence diagnostics and multi-collinearity. Introduction to logistic regression and Poisson regression: maximum likelihood estimates of the parameters, lack of fit test, tests based on deviance and score.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS2, CT2, LL3

- References:
1. S. Weisberg (2005). Applied Linear Regression, 3<sup>rd</sup> Ed., Wiley
  2. A. Agresti (2013). Categorical data analysis, 3<sup>rd</sup> Ed. Wiley.
  3. P. McCullagh & J.A. Nelder, (1989). Generalized Linear Models, 2<sup>nd</sup> Ed, Chapman & Hall.
  4. R.H. Myers (1990) Classical and Modern Regression with applications, Second Edition. Duxbury/Thompson.
  5. R.R. Hocking (2013). Method and Applications of Linear Models: Regression and the analysis of variance, 3<sup>rd</sup> Ed. Wiley.

**SIT3007 DATA ANALYSIS II**

Introduction to different kind of data; Generalizing the linear regression models including nonlinear regression model, Linear regression in time series data, logistic regression and Poisson regression models for categorical response data and selected topics

Practical survey sampling: Selected case study, design of study, questionnaires, collecting data, data analysis, oral and written presentation  
 Statistical consulting: Theoretical and practical aspects of statistical consulting, Communication skill  
 Report writing

Assessment:  
 Continuous Assessment: 50%  
 Final Examination: 50%

Medium of Instruction:  
 English

Humanity Skill:  
 CS4, CT3, TS5

- References:
1. S-Plus 2000 Guide to Statistics Volume 1 and II, Mathsoft corporation.
  2. Cramer, D. (2003) Advanced Quantitative Data Analysis. Open University Press.
  3. Evans, J.R. and Olson, D.L. (2007) Statistics, Data Analysis, and Decision Modeling. Prentice Hall
  4. Miller, D.C. and Salkind, J. (1983) Handbook of Research Design and Social measurements. Sage Publication.
  5. Derr, J. (2000) Statistical Consulting: A guide to effective communication, Pacific Grove: Duxbury.

6. Jarman, Kristin H.(2013) Art of Data Analysis : How to Answer Almost any Question Using Basic Statistics, John Wiley & Sons

### SIT3008 INTRODUCTION TO SURVEY SAMPLING

Techniques of statistical sampling with applications in the analysis of sample survey data. Topics include simple random sampling, stratified sampling, systematic sampling, cluster sampling, two-stage sampling and ratio and regression estimates.

#### Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

#### Medium of Instruction:

English

#### Humanity Skill:

CT4, LL2

#### References:

1. Scheaffer, R. L. (2006), Elementary Survey Sampling, Duxbury (6<sup>th</sup> ed.).
2. Thompson, S. K. (2002), Sampling, Wiley, (2<sup>nd</sup> ed.).
3. Lohr, Sharon L. (2010), Sampling: Design and Analysis, Cengage Learning (2<sup>nd</sup> ed.).
4. Cochran, W. (1977), Sampling Techniques, Wiley (3<sup>rd</sup> ed.).

### SIT3009 STATISTICAL PROCESS CONTROL

Methods and philosophy of statistical process control. Control charts for variables and attributes. CUSUM and EWMA charts. Process capability analysis. Multivariate control charts. Acceptance sampling by attributes and variables.

#### Assessment:

Continuous Assessment: 40%  
Final Examination : 60%

#### Medium of Instruction:

English

#### Humanity Skill:

CS3, CT3

#### References:

1. D. C. Montgomery (2009), Introduction to Statistical Quality Control, Wiley (6<sup>th</sup> ed).
2. R. S. Kenett and S. Zacks (1998), Modern Industrial Statistics: Design and control of quality and reliability, Duxbury Press.
3. A. J. Duncan (1986), Quality Control and industrial Statistics, Irwin, (5<sup>th</sup> ed).

### SIT3010 INTRODUCTION TO DATA MINING

Description: Introduction to statistical methods and tools for analysis of very large data sets and discovery of interesting and unexpected relationships in the data.

Data preprocessing and exploration: data quality and data cleaning. Data exploration: summarizing and visualizing data; principal component, multidimensional scaling. Data analysis and uncertainty: handling uncertainty; statistical inference; sampling.

Statistical approach to data mining and data mining algorithms: Regression, Validation; classification and

clustering: k-means, CART, decision trees; Artificial Neural Network; boosting; support vector machine; association rules mining. Modelling: descriptive and predictive modelling. Data organization.

#### Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

#### Medium of Instruction:

English

#### Humanity Skill:

CS3, CT3, LL2

#### References:

1. Adriaans, P. and Zantige, D. (1996). Data Mining. Addison-Wesley.
2. Hand, D., Mannila, H. and Smyth, P. (2001). Principles of Data Mining. MIT Press.
3. Cios.K.J. et al. (2010). Data mining : a knowledge discovery approach. New York : Springer-Verlag

### SIT3011 BIOINFORMATICS

#### **Statistical modelling of DNA/protein sequences:**

Assessing statistical significance in BLAST using the Gumbel distribution; DNA substitution models; Poisson and negative binomial models for gene counts; Hidden Markov Model.

#### **Algorithms for sequence analysis and tree construction:**

Dynamic programming for sequence alignment and Viterbi decoding; neighbour-joining, UPGMA, parsimony and maximum likelihood tree-building methods.

#### **Analysis of high-dimensional microarray / RNA-Seq gene expression data:**

Statistical tests for detecting differential expression, feature selection, visualization, and phenotype classification.

#### Assessment:

Continuous Assessment: 40%  
Final Examination: 60%

#### Medium of Instruction:

English

#### Humanity Skill:

CS3, CT3, LL2

#### References:

1. Jones, N.C. & Pevzner, P.A. (2004). An Introduction to Bioinformatics Algorithms. Massachusetts: MIT Press.
2. Durbin, R., Eddy, S., Krogh, A. & Mitchison, G. (1998). Biological Sequence Analysis: Probabilistic Models of Proteins and Nucleic Acids. Cambridge: Cambridge University Press.
3. Ewens, W.J. & Grant, G.R. (2005). Statistical Methods in Bioinformatics: An Introduction (2nd ed.). New York: Springer.
4. Pevsner, J. (2009). Bioinformatics and Functional Genomics (2nd ed.). New York: Wiley-Blackwell.

### SIT3012 DESIGN AND ANALYSIS OF EXPERIMENTS

Philosophy related to statistical designed experiments. Analysis of variance. Experiments with Blocking factors. Factorial experiments. Two level factorial designs. Blocking and confounding system for two-level factorials. Two-level fractional factorial designs.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS3, CT4, LL2

- References:
1. Montgomery, D.C.: Design and Analysis of Experiments. 6th edition, John Wiley, 2004.
  2. Box, G.E.P., Hunter, W.G. and Hunter, J.S.: Statistics for Experimenters. 2nd edition, John Wiley, 2005.
  3. Tabachnick, B.G., Fidell, L.S.: Experimental designs using anova, Duxbury, 2007.
  4. Myers, R.H.: Classical and Modern Regression Analysis with Applications. 2nd edition, Duxbury, 1990

**SIT3013 ANALYSIS OF FAILURE AND SURVIVAL DATA**

Survival distributions, hazard models. Reliability of systems, stochastic models. Censoring and life-tables. The product-limit estimator. Parametric survival models under censoring. Cox proportional hazards model and other basic models with covariates.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination: 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS1, CT2, LL1

- References:
1. Sherwin D.J. and Bossche A. (2012), The Reliability, Availability and Productiveness of Systems, Springer Netherlands.
  2. Peter J. Smith (2002). Analysis of Failure and Survival Data. Chapman & Hall.
  3. Tableman M. & Kim J.S. (2004). Survival Analysis using S - Analysis of Time-to-Event Data. Chapman & Hall.
  4. Smith D.J. (2011) Reliability Maintainability and Risk, Practical Methods for Engineers, 8<sup>th</sup> Ed., Elsevier Ltd.

**SIT3014 INTRODUCTION TO BAYESIAN STATISTICS**

Bayes' Theorem. Bayesian framework and terminology. Bayesian inference. Prior formulation. Implementation via posterior sampling. Bayesian decision theory. Application to real-world problems.

Assessment:  
 Continuous Assessment: 40%  
 Final Examination : 60%

Medium of Instruction:  
 English

Humanity Skill:  
 CS3, CT3, TS2, LL2

- References:
1. Lee, P. M. (1991). Bayesian statistics: an introduction, Oxford University Press.
  2. Hoff, P. D. (2009). A first course in Bayesian statistical methods, Springer.
  3. Koch, K. (2007). Introduction to Bayesian statistics, Second Edition, Springer.
  4. Cowles, M. K. (2013). Applied Bayesian statistics: with R and OpenBUGS examples, Springer.