

Mathematics

Ph.D. Fall 2020

Instructor

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Description:

The course is intended to cover most of the mathematical tools required to follow standard first year graduate courses in microeconomics, macroeconomics and statistics. The topics covered are the fundamentals of real analysis and Euclidean spaces, including open and closed sets, compact sets, sequences, series, limits, continuity, differentiability, integration, sequences of functions, and metric and normed spaces. The course also includes fixed point theory for functions and correspondences and the Theorem of the Maximum of Bergé.

Grading

- 60% Final Exam (January 2021)
- 20% Homework
- 20% Midterm (October 2020)

Contents:

1. Set Theory and the Real Line. Topology in Euclidean spaces
2. Numerical Sequences and Series
3. Continuity
4. Differentiation
5. Introduction to measure theory and integration
6. Sequences and Series of Functions
7. Metric Spaces
8. Correspondences
9. Parametric Optimization
10. Fixed Point Theorems

