

Math 390R/490R, Winter 2026

Class Schedule

| Week Starting | Monday | Tuesday | Wednesday | Thursday | Friday |
|---------------|--|---------|---|----------|---|
| Jan 5 | | | No class (instructor out of town) | | Linear programming: geometric method |
| Jan 12 | Linear programming: simplex method | | Linear programming: simplex method | | Linear programming: simplex method Quiz 1 |
| Jan 19 | No class (MLK day) | | Lab day HW 1 | | Differential equations Lab 1 due |
| Jan 26 | Separation of variables | | Integrating factor | | Euler's method Quiz 2 HW 2 |
| Feb 2 | Finite difference method for first order ODE | | Finite difference method for higher order ODE | | Finite difference method for higher order ODE Quiz 3 |
| Feb 9 | Finite difference method for PDE HW 3 | | Finite difference method for PDE | | Lab day |
| Feb 16 | No class (President's day) | | Discrete probability, random variable Lab 2 due | | Distribution |
| Feb 23 | Expectation, Variance | | Covariance, Independence HW 4 | | Continuous probability Quiz 4 |
| Mar 2 | Exponential distribution | | Normal distribution | | Central Limit Theorem HW 5 |
| Mar 9 | Central Limit Theorem Quiz 5 | | Lab day | | Discrete-time Markov chain Lab 3 due |
| Mar 16 | Discrete-time Markov chain | | Steady-state probability | | PageRank algorithm HW 6 Quiz 6 |
| Mar 23 | PageRank algorithm | | Lab day | | Stochastic process, Wiener process Lab 4 due |

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|--------|---------------------------------------|--|---|---------------------------------|---|
| Mar 30 | Wiener process | | Stochastic differential equations Quiz 7 | Ugrad Research Conference | Stochastic differential equations |
| Apr 6 | Ornstein-Uhlenbeck process HW 7 | | Monte Carlo simulation | | Lab day |
| Apr 13 | Presentation 8 – 10 AM | | | | Graduation |