University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ Course name: Advanced statistical methods dPMS/10 Course type, scope and the method: Course type: Lecture **Recommended course-load (hours):** Per week: 3 Per study period: 42 Course method: present **Number of credits: 8** Recommended semester/trimester of the course: 2., 4. Course level: III. **Prerequisities: Conditions for course completion: Learning outcomes:** Understanding the current state of the research area. **Brief outline of the course:** Study of journal articles according to specific research direction of students. **Recommended literature:** Recent journal literature. Course language: Slovak and English **Notes: Course assessment** Total number of assessed students: 4 P N 0.0 100.0 Provides: doc. RNDr. Ivan Žežula, CSc. Date of last modification: 03.05.2015 Approved: prof. RNDr. Katarína Cechlárová, DrSc.

|   | COURSE INFORMATION LETTER   |
|---|---|
| University: P. J. Šafá  | rik University in Košice  |
| Faculty: Faculty of S   | cience  |
| Course ID: ÚMV/<br>dATH/14  | Course name: Algorithmic Game Theory  |
| Course type, scope a<br>Course type: Lectur<br>Recommended cour<br>Per week: 4 Per stu<br>Course method: pre  | re<br>rse-load (hours):<br>dy period: 56  |
| Number of credits: 7  | ,   |
| Recommended seme  | ster/trimester of the course: 1., 2, 3., 4  |
| Course level: III.  |   |
| Prerequisities:   |   |
| Conditions for cours  | e completion:   |
| -   | game theory and other disciplines. Understanding of the difference between uctive results in mathematics. Undestanding of a new complexity class.   |
| number of pure strate<br>complete problems completeness of NAS<br>Voting games - various  | equilibrium in bimatrix games. Nash existence theorem for games with finite egies. Lemke-Howson algorithm for computing Nash equilibrium. Some NP-onnected with Nash equilibrium. The PPAD complexity class. Proof of PPAD SH problem. Brouwers fixed point theorem and Sperner lemma. The voting systems and their shortcommings. Arrows theorem on dictators and theorem on election manipulability. Various forms of election manipulation |
| University Press, 200 2. C. Daskalakis, P.W. equilibrium, Comm. 3. Ch.H. Papadimitric existence, J. of Comp. 4. Bierman, Fernande 5. J. Geanakoplos: Tl. 211–215 (2005) 6. P. Faliszewski, E. I. UNDERSTANDING Shukla (eds.), Fundar Course language: | ngarden, E. Tardos, V.V. Vazirani: Algorithmic Game Theory, Cambridge   |
| Slovak or English   |   |

**Notes:** 

| Course assessment Total number of assessed students: 0 |  |  |  |
|--|--|--|--|
| abs n  |  |  |  |
| 0.0  |  |  |  |
| Provides: prof. RNDr. Katarína Cechlárová, DrSc.       |  |  |  |
| Date of last modification: 03.05.2015                  |  |  |  |
| Approved: prof. RNDr. Katarína Cechlárová, DrSc.       |  |  |  |

| University: P. J. Šafá   | rik University in Košice                 |       |  |
|--|--|-------|--|
| Faculty: Faculty of S  | cience                                   |       |  |
| Course ID: ÚMV/ Course name: Citation in a monograph                                     |  |       |  |
| Course type, scope a Course type: Recommended cour Per week: Per stud Course method: pre | rse-load (hours):<br>ly period:<br>esent |       |  |
| Number of credits: 2   |  |       |  |
|  | ster/trimester of the cour               | 'se:  |  |
| Course level: III.   |  |       |  |
| Prerequisities:  |  |       |  |
| Conditions for cours   | se completion:                           |       |  |
| Learning outcomes:   |  |       |  |
| Brief outline of the c   | ourse:                                   |       |  |
| Recommended litera   | nture:                                   |       |  |
| Course language:   |  |       |  |
| Notes:   |  | _     |  |
| Course assessment Total number of asse   | ssed students: 0                         |       |  |
| abs n  |  |       |  |
| 0.0  |  |       |  |
| Provides:  |  |       |  |
| Date of last modifica  | tion:                                    |       |  |
| Approved: prof. RNI  | Dr. Katarína Cechlárová, D               | orSc. |  |

| University: P. J. Šafá  | rik University in Košice        |  |
|---|---------------------------------|--|
| Faculty: Faculty of S   | cience                          |  |
| Course ID: ÚMV/<br>dCZC/12  | Course name: Citation           | n in an international scientific journal |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pro | rse-load (hours):<br>ly period: |  |
| Number of credits: 1  | 10                              |  |
| Recommended seme  | ester/trimester of the co       | ourse:                                   |
| Course level: III.  |                                 |  |
| Prerequisities:   |                                 |  |
| Conditions for cours  | se completion:                  |  |
| Learning outcomes:  |                                 |  |
| Brief outline of the o  | course:                         |  |
| Recommended litera  | ature:                          |  |
| Course language:  |                                 |  |
| Notes:  |                                 |  |
| Course assessment Total number of asse  | ssed students: 0                |  |
|   | abs                             | n  |
| 0.0   |                                 |  |
| Provides:   |                                 |  |
| Date of last modifica   | ntion:                          |  |
| Annroyad nrof PN  | Dr. Katarína Cechlárová         | DrSc                                     |

| University: P. J. Šafá  | rik University in Košice                 |       |  |
|---|--|-------|--|
| Faculty: Faculty of S   | cience                                   |       |  |
| Course ID: ÚMV/<br>dCDC/12  |  |       |  |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pro | rse-load (hours):<br>ly period:<br>esent |       |  |
| Number of credits: :  |  |       |  |
| Recommended seme  | ester/trimester of the co                | irse: |  |
| Course level: III.  |  |       |  |
| Prerequisities:   |  |       |  |
| Conditions for cours  | se completion:                           |       |  |
| Learning outcomes:  |  |       |  |
| Brief outline of the o  | course:                                  |       |  |
| Recommended litera  | ature:                                   |       |  |
| Course language:  |  |       |  |
| Notes:  |  |       |  |
| Course assessment Total number of asse  | ssed students: 0                         |       |  |
| abs n   |  |       |  |
| 0.0   |  |       |  |
| Provides:   |  |       |  |
| Date of last modifica   | ntion:                                   |       |  |
| Approved: prof. RN  | Dr. Katarína Cechlárová,                 | DrSc. |  |

| University: P. J. Šafá   | rik University in Košice   |
|--|--|
| Faculty: Faculty of S  | cience   |
| Course ID: ÚINF/<br>VYMD/15  | Course name: Computational complexity and models   |
| Course type, scope a<br>Course type: Lectur<br>Recommended cour<br>Per week: 2 Per stu<br>Course method: pre   | re<br>rse-load (hours):<br>dy period: 28   |
| Number of credits: 9   | )  |
| Recommended seme   | ster/trimester of the course: 1., 3.   |
| Course level: III.   |  |
| <b>Prerequisities:</b>   |  |
| Conditions for cours Written test combined   | te completion: d with an oral examination.   |
| _  | d backgroung in the area of efficient computations, computational complexity ndamental time and space complexity classes, hardest complete problems, and long problems.  |
| complexity; determine NL, P, NP, PSPAC   | models; relations among different models with respect to their computational nistic and nondeterministic computations; basic complexity classes - L, E, NPSPACE; reducibilities of problems; complete languages in basic ierarchy and translation theorems for time and space; relativization; alternating |
| computation, Addison M. Sipser: Introduction S. Arora, B. Barak: C 2009. C. Calude and J. Hronand A. Salomaa, Hand G.Brassard, P.Bradley Ch. H. Papadimitrious | wani, J.D. Ullman: Introduction to automata theory, languages, and   |
| Course languages   |  |

**Notes:** 

| Course assessment Total number of assessed students: 21 |       |  |  |
|---|-------|--|--|
| N   | P     |  |  |
| 0.0   | 100.0 |  |  |
| Provides: prof. RNDr. Viliam Geffert, DrSc.             |       |  |  |
| Date of last modification: 03.05.2015                   |       |  |  |
| Approved: prof. RNDr. Katarína Cechlárová, DrSc.        |       |  |  |

| University: P. J. Šafá   | rik University in Košice        |                                   |
|--|---------------------------------|-----------------------------------|
| Faculty: Faculty of S  | cience                          |                                   |
| Course ID: ÚMV/<br>dPOV/12   | Course name: Conference         | e organising committee membership |
| Course type, scope a Course type: Recommended cour Per week: Per stud Course method: pre | rse-load (hours):<br>ly period: |                                   |
| Number of credits: 2   |                                 |                                   |
| Recommended seme   | ster/trimester of the cour      | se:                               |
| Course level: III.   |                                 |                                   |
| Prerequisities:  |                                 |                                   |
| Conditions for cours   | e completion:                   |                                   |
| Learning outcomes:   |                                 |                                   |
| Brief outline of the c   | ourse:                          |                                   |
| Recommended litera   | iture:                          |                                   |
| Course language:   |                                 |                                   |
| Notes:   |                                 |                                   |
| Course assessment Total number of asses  | ssed students: 3                |                                   |
|  | abs                             | n                                 |
|  | 100.0                           | 0.0                               |
| Provides:  |                                 |                                   |
| Date of last modifica  | tion:                           |                                   |
| <b>Approved:</b> prof. RNI   | Dr. Katarína Cechlárová, D      | rSc.                              |

| University: P. J. Šafá   | rik University in Košice   |
|--|--|
| Faculty: Faculty of S  | cience   |
| Course ID: ÚMV/<br>dTSS/11   | Course name: Control theory  |
| Course type, scope a<br>Course type: Lectur<br>Recommended cour<br>Per week: 3 / 2 Per<br>Course method: pre   | re / Practice<br>rse-load (hours):<br>study period: 42 / 28  |
| Number of credits: 7   | •  |
| Recommended seme   | ster/trimester of the course: 1., 3.   |
| Course level: III.   |  |
| <b>Prerequisities:</b>   |  |
| Conditions for cours At least 50% of point   | e completion: s during semester, sound theoretical knowledge in the final oral exam.   |
| <b>Learning outcomes:</b> To obtain basic know   | ledge in control theory and its applications.  |
| Controllable set and c bang-bang controls, s   | ourse: - notions. Examples of mechanical, electrical and economic systems. conditions of controllability. Pontrjagin's maximum principle. Linear systems, witching points, singular controls. Theoretical results apllied to practical tasks nics, ecology, economics.   |
| 2. M. Vlach, Optimál<br>3. J. Macki, A. Straus<br>4. L.M. Hocking, Opt<br>University Press, 199<br>5. G. Feichtinger, R.F.<br>Berlin, 1986.<br>6. A. Seierstad, K. Sy<br>Holland, Amsterdam,<br>7. ST S.P. Sethi, G.L.<br>and Economics, Sprin | natická teória optimálneho riadenia, Alfa, Bratislava, 1980.<br>ní řízení regulovatelných systému, SNTL, Praha, 1975.<br>ss, Introduction to Optimal Control Theory, Springer, Berlin, 1980.<br>timal Control, An Introduction to the Theory with Applications, Oxford<br>11.<br>F. Hartl, Optimale Kontrolle oeonomischer Prozesse, Walter de Gruyter,<br>vdsaeter, Optimal Control Theory with Economic Applications, North-<br>1, 1987.<br>Thompson, Optimal Control Theory, Applications to Management Science |
| Course language:<br>Slovak or English  |  |

**Notes:** 

| Course assessment Total number of assessed students: 3 |       |  |
|--|-------|--|
| N  | P     |  |
| 0.0  | 100.0 |  |
| Provides: prof. RNDr. Katarína Cechlárová, DrSc.       |       |  |
| Date of last modification: 03.05.2015                  |       |  |
| Approved: prof. RNDr. Katarína Cechlárová, DrSc.       |       |  |

| University: P. J. Šafa   | árik University in Košice                |                                   |
|--|--|-----------------------------------|
| Faculty: Faculty of S  | Science                                  |                                   |
| Course ID: ÚMV/<br>dSVP/14   | Course name: Co-rese                     | archer of an APVV or VEGA project |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pr | rse-load (hours):<br>dy period:<br>esent |                                   |
| Number of credits:   |  |                                   |
|  | ester/trimester of the co                | urse:                             |
| Course level: III.   |  |                                   |
| Prerequisities:  | =  |                                   |
| Conditions for cour  | se completion:                           |                                   |
| Learning outcomes:   |  |                                   |
| Brief outline of the   | course:                                  |                                   |
| Recommended liter  | ature:                                   |                                   |
| Course language:   |  |                                   |
| Notes:   |  |                                   |
| Course assessment Total number of asse   | essed students: 18                       |                                   |
|  | abs                                      | n                                 |
| 100.0 0.0  |  |                                   |
| Provides:  |  |                                   |
| Date of last modific   | ation:                                   |                                   |
| Annroved: prof RN  | Dr. Katarína Cechlárová                  | DrSc                              |

| University: P. J. Šafá  | rik University in Košice                 |      |  |
|---|--|------|--|
| Faculty: Faculty of S   | cience                                   |      |  |
| Course ID: ÚMV/ Course name: Co-researcher of an internal grant                         |  |      |  |
| Course type, scope a Course type: Recommended cou Per week: Per stud Course method: pre | rse-load (hours):<br>ly period:<br>esent |      |  |
| Number of credits: 1  |  |      |  |
|   | ster/trimester of the cour               | se:  |  |
| Course level: III.  |  |      |  |
| Prerequisities:   |  |      |  |
| Conditions for cours  | se completion:                           |      |  |
| Learning outcomes:  |  |      |  |
| Brief outline of the c  | ourse:                                   |      |  |
| Recommended litera  | iture:                                   |      |  |
| Course language:  |  |      |  |
| Notes:  |  |      |  |
| Course assessment Total number of asse  | ssed students: 47                        |      |  |
| abs n   |  |      |  |
| 100.0 0.0   |  |      |  |
| Provides:   |  |      |  |
| Date of last modifica   | ntion:                                   |      |  |
| Approved: prof. RNI   | Dr. Katarína Cechlárová, D               | rSc. |  |

| University: P. J. Šafá  | rik University in Košice        |                                  |
|---|---------------------------------|----------------------------------|
| Faculty: Faculty of S   | cience                          |                                  |
| Course ID: ÚMV/<br>dSMP/14  | Course name: Co-resear          | cher of an international project |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pre | rse-load (hours):<br>ly period: |                                  |
| Number of credits: 3  |                                 |                                  |
| Recommended seme  | ster/trimester of the cou       | rse:                             |
| Course level: III.  |                                 |                                  |
| Prerequisities:   |                                 |                                  |
| Conditions for cours  | e completion:                   |                                  |
| Learning outcomes:  |                                 |                                  |
| Brief outline of the c  | ourse:                          |                                  |
| Recommended litera  | iture:                          |                                  |
| Course language:  |                                 |                                  |
| Notes:  |                                 |                                  |
| Course assessment Total number of asse  | ssed students: 0                |                                  |
|   | abs                             | n                                |
|   | 0.0                             | 0.0                              |
| <b>Provides:</b>  |                                 |                                  |
| Date of last modifica   | tion:                           |                                  |
| Approved: prof. RNI   | Dr. Katarína Cechlárová, I      | DrSc.                            |

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ **Course name:** Differential and integral equations dDIR/14 Course type, scope and the method: Course type: Lecture **Recommended course-load (hours):** Per week: 3 Per study period: 42 Course method: present **Number of credits: 8** Recommended semester/trimester of the course: 1., 3. Course level: III. **Prerequisities: Conditions for course completion:** exam **Learning outcomes:** Understanding of the basic rigorous ideas of differential and integral equations and their applications. **Brief outline of the course:** Boundary Value Problems and Sturm-Liouville Theory. Green's Functions. Self-adjoint Problems. Nonhomogeneous Boundary Value Problems. Nonlinear Differential Equations and Stability. Volterra Integral Equations. The Fredholm Alternative. Degenerate Operators and Kernels. Recommended literature: M. Greguš, M. Švec, V. Šeda: Obyčajné diferenciálne rovnice, Bratislava 1985. V. V. Stepanov: Kurs diferenciálních rovnic, Praha, 1950. M. Švec: Integrálne rovnice, Bratislava, 1983. W. E. Boyce, R. C. DiPrima: Elementary Differential Equations and Boundary Value Problems, John Willey & Sons, Inc. 2001. R. Kress: Linear Integral Equations, Springer, 2014. Course language: Slovak and English **Notes:** Course assessment Total number of assessed students: 2 P N 0.0 100.0 Provides: prof. RNDr. Jozef Doboš, CSc. Date of last modification: 03.05.2015

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ **Course name:** Discrete models of mathematical economics dDME/10 Course type, scope and the method: Course type: Lecture **Recommended course-load (hours):** Per week: 3 Per study period: 42 Course method: present **Number of credits: 8** Recommended semester/trimester of the course: 1., 3. Course level: III. **Prerequisities: Conditions for course completion:** Active study of journal publications, solving exercises, ability to formulate and analyze algorithms. **Learning outcomes:** Knowledge of approaches to modelling fairness in resource division. Ability to formulate algorithms and analyze their properties. **Brief outline of the course:** The cake cutting problem. Fairness criteria and their relations. Algorithms for proportional division. Division into unequal parts, Ramsey partitions. Algorithms for envy-free division. Lower bounds for numbers of cuts. Impossibility results. Approximate algorithms. **Recommended literature:** 1. J. Robertson, W. Web: Cake-cutting algorithms, A.K. Peters, 1998 2. S. Brams, A.D. Taylor: Fair Division, Cambridge University Press, 1996 Course language: Slovak and English Notes: Course assessment Total number of assessed students: 6 N P 0.0 100.0 Provides: prof. RNDr. Katarína Cechlárová, DrSc.

Date of last modification: 03.05.2015

University: P. J. Šafárik University in Košice

Faculty: Faculty of Science

Course ID: CJP/ Course name: English Language for PhD Students 1

AJD1/07

Course type, scope and the method:

Course type: Practice

Recommended course-load (hours): Per week: 2 Per study period: 28

Course method: present

Number of credits: 2

**Recommended semester/trimester of the course:** 1.

Course level: III.

**Prerequisities:** 

**Conditions for course completion:** 

Learning outcomes:

**Brief outline of the course:** 

**Recommended literature:** 

Course language:

**Notes:** 

Course assessment

Total number of assessed students: 425

| N   | Ne  | Р     | Pr  | abs   | neabs |
|-----|-----|-------|-----|-------|-------|
| 0.0 | 0.0 | 67.53 | 0.0 | 32.47 | 0.0   |

Provides: PhDr. Helena Petruňová, CSc., Mgr. Zuzana Kolaříková, PhD.

Date of last modification: 03.05.2015

University: P. J. Šafárik University in Košice

Faculty: Faculty of Science

Course ID: CJP/

**Course name:** English Language for PhD Students 2

AJD2/07

Course type, scope and the method:

Course type: Practice

Recommended course-load (hours): Per week: 2 Per study period: 28

Course method: present

Number of credits: 3

**Recommended semester/trimester of the course:** 2.

Course level: III.

**Prerequisities:** 

**Conditions for course completion:** 

**Learning outcomes:** 

**Brief outline of the course:** 

**Recommended literature:** 

Course language:

**Notes:** 

Course assessment

Total number of assessed students: 421

| N   | Ne  | Р     | Pr  | abs  | neabs |
|-----|-----|-------|-----|------|-------|
| 0.0 | 0.0 | 89.79 | 1.9 | 8.31 | 0.0   |

Provides: PhDr. Helena Petruňová, CSc., Mgr. Zuzana Kolaříková, PhD., Mgr. Barbara Mitríková

Date of last modification: 03.05.2015

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ **Course name:** Functional analysis dFAN/10 Course type, scope and the method: Course type: Lecture **Recommended course-load (hours):** Per week: 3 Per study period: 42 Course method: present **Number of credits: 8** Recommended semester/trimester of the course: 2., 4. Course level: III. **Prerequisities: Conditions for course completion:** exam **Learning outcomes:** Understanding of the basic rigorous ideas of Applied Functional Analysis. **Brief outline of the course:** Linear spaces. Algebraic base and dimension. Linear operators and functionals. Algebraic dual spaces. Linear topological space. Locally convex space. Normed space. L(p) spaces. Dual spaces of L(p) spaces. Hilbert space. Applications of Baire category theorem. Open mapping theorem. Closed graph theorem. Hahn-Banach theorem. Spectrum of linear compact operator. **Recommended literature:** Bryan P. Rynne and Martin A. Youngson: Linear Functional Analysis, 2008 Course language: Slovak and English **Notes:** Course assessment Total number of assessed students: 7 P N 0.0 100.0 **Provides:** prof. RNDr. Jozef Doboš, CSc. Date of last modification: 03.05.2015

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ **Course name:** Graph theory dTGF/10 Course type, scope and the method: Course type: Lecture **Recommended course-load (hours):** Per week: 3 Per study period: 42 Course method: present Number of credits: 5 Recommended semester/trimester of the course: 1., 3. Course level: III. **Prerequisities: Conditions for course completion:** Oral examination **Learning outcomes:** Knowledge some of basic and also up-to-date knowledge about graph theory. Ability of a creative scietific work. **Brief outline of the course:** Planar graphs. Colourings of graphs and their generalizations. Structural properties of plane graphs. Introduction to the theory of light graphs. Colourings of plane graphs. Cyclic colourings. Parity colourings. Nonrepetitive colourings. Rainbow colourings. Ramsey theory for graphs. Applications of graph theory. **Recommended literature:** 1. J. A. Bondy and U.S.R. Murty, Graph Theory, Springer-Verlag, 2008 2. J.Bang-Jensen and G. Gutin: Digraphs: Theory, Algorithms and Applications, Springer-Verlag London, 2001 3. R. Diestel: Graph Theory, Springer-Verlag, New York, 1997 4. Časopisecká literatúra Course language: Slovak and English **Notes:** Course assessment Total number of assessed students: 40 P N 0.0

Provides: doc. RNDr. Roman Soták, PhD., prof. RNDr. Mirko Horňák, CSc., prof. RNDr. Stanislav Jendrol', DrSc., doc. RNDr. Jaroslav Ivančo, CSc., doc. RNDr. Tomáš Madaras, PhD.

100.0

Date of last modification: 03.05.2015

| University: P. J. Šafárik University in Košice  |  |                                  |  |  |
|---|--|----------------------------------|--|--|
| Faculty: Faculty of S   | cience                                       |                                  |  |  |
| Course ID: ÚMV/<br>dISLa/14   | Course name: Individual                      | study of scientific literature I |  |  |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pre | rse-load (hours):<br>ly period:<br>esent     |                                  |  |  |
| Number of credits: 1  |  |                                  |  |  |
| Recommended seme  | ster/trimester of the cours                  | e: 1., 2                         |  |  |
| Course level: III.  |  |                                  |  |  |
| Prerequisities:   |  |                                  |  |  |
| Conditions for cours  | se completion:                               |                                  |  |  |
| Learning outcomes:  |  |                                  |  |  |
| Brief outline of the c  | ourse:                                       |                                  |  |  |
| Recommended litera  | iture:                                       |                                  |  |  |
| Course language:<br>Slovak and English  |  |                                  |  |  |
| Notes:  |  |                                  |  |  |
| Course assessment Total number of asse  | ssed students: 7                             |                                  |  |  |
|   | abs  | n                                |  |  |
|   | 100.0 0.0                                    |                                  |  |  |
| Provides:   |  |                                  |  |  |
| Date of last modifica   | ation: 03.05.2015                            |                                  |  |  |
| Annroyed: prof RNI  | Annroyed: prof RNDr Katarína Cechlárová DrSc |                                  |  |  |

| University: P. J. Šafá  | rik University in Košic                  | e                                      |
|---|--|--|
| Faculty: Faculty of S   | cience                                   |  |
| Course ID: ÚMV/<br>dISLb/14   | Course name: Individ                     | lual study of scientific literature II |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pro | rse-load (hours):<br>ly period:<br>esent |  |
| Number of credits:  |  |  |
|   | ester/trimester of the c                 | ourse: 3., 4                           |
| Course level: III.  |  |  |
| Prerequisities:   |  |  |
| Conditions for cours  | se completion:                           |  |
| Learning outcomes:  |  |  |
| Brief outline of the o  | course:                                  |  |
| Recommended litera  | ature:                                   |  |
| Course language:<br>Slovak and English  |  |  |
| Notes:  |  |  |
| Course assessment Total number of asse  | ssed students: 7                         |  |
|   | abs                                      | n                                      |
|   | 100.0                                    | 0.0                                    |
| Provides:   |  |  |
| Date of last modifica   | ation: 03.05.2015                        |  |
| Approved: prof RN   | Dr Katarína Cechlárova                   | a DrSc                                 |

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ Course name: Matching models in economics dPME/14 Course type, scope and the method: Course type: Lecture **Recommended course-load (hours):** Per week: 4 Per study period: 56 Course method: present Number of credits: 7 Recommended semester/trimester of the course: 2., 4. Course level: III. **Prerequisities: Conditions for course completion:** The assessment is based on the ability to solve problems and on an oral exam in theory. **Learning outcomes:** The knowledge of basic assignment problems in economics and game theory and their computational analysis. **Brief outline of the course:** The problem of stable marriage. Gale-Shapley algorithm. Structure of stable matchings. The hospital-residens problem. Rural hospitals theorem. The assignment problem with couples. Maximum flow approach to assign students to two different places. The stable roommates problem and Irvings algorithm. The stable partition problem. **Recommended literature:** 1. D.Gusfield and R.W. Irving, The Stable Marriage Problem: Structure and Algorithms, MIT Press, 1989. 2. A.E. Roth and M.A.O. Sotomayor, Two-sided matching: a study in game-theoretic modeling and analysis, Econometric Society Monographs, Cambridge University Press, 1990. 3. D.F. Manlove, Algorithmics of Matching Under Preferences, World Scientific, 2013. 4. Journal publications Course language: Slovak and English **Notes:** Course assessment Total number of assessed students: 1 P N 0.0 100.0 Provides: prof. RNDr. Katarína Cechlárová, DrSc.

Date of last modification: 03.05.2015

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ **Course name:** Matrices in statistics dMPS/10 Course type, scope and the method: Course type: Lecture Recommended course-load (hours): Per week: 2 Per study period: 28 Course method: present **Number of credits:** 6 **Recommended semester/trimester of the course:** 1., 3. Course level: III. **Prerequisities: Conditions for course completion:** Exam **Learning outcomes:** Mastering modern algebraic methods of applied mathematics. **Brief outline of the course:** Basic course of linear algebra is needed for mastering this course. Contents: Decompositions of matrices. g-inverses. Special matrix products. Operators of vectorization, permutation and commutation matrices. Foundations of matrix differential calculus. Matrix integral. **Recommended literature:** Magnus, Neudecker: Matrix differential calculus with applications in statistics and econometrics, Wiley, 1999 Course language: Slovak and English **Notes:** Course assessment Total number of assessed students: 7 P 0.0 100.0 **Provides:** doc. RNDr. Ivan Žežula. CSc. Date of last modification: 03.05.2015 Approved: prof. RNDr. Katarína Cechlárová, DrSc.

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ Course name: Metódy časovo-frekvenčnej analýzy dCFA/14 Course type, scope and the method: Course type: Lecture **Recommended course-load (hours):** Per week: 4 Per study period: 56 Course method: present Number of credits: 7 Recommended semester/trimester of the course: 2., 4. Course level: III. **Prerequisities: Conditions for course completion: Learning outcomes:** The purpose of the course is to provide introductory knowledge in time-frequency methods of functional analysis. Present possibilities of their usage in various areas of signal processing. **Brief outline of the course:** Basic notions of functional analysis: linear spaces, metrixs, norm, inner product, Hilbert space, bases, linear operators and their basic properties. Laplace transform and Fourier transform. Window functions, short-time Fourier transform. Wavelets: basic constructions, ortonormal bases, continuous wavelet transform (CWT), signal reconstruction using CWT, applications of CWT. Localization operators (LO's) and time-frequency analysis: Gabor and Calderón reproducing formula, symbol of an operator, basic properties of LO's and its usage in signal processing in the time-frequency (resp. time-scale) plane. **Recommended literature:** 1. Gröchenig, K.: Foundations of Time-Frequency Analysis. Birkhäuser, Boston, 2001. 2. Führ, H.: Abstract Harmonic Analysis of Continuous Wavelet Transforms. Lecture Notes in Mathematics 1863, Springer Verlag, 2005. 3. Walker, J. S.: A Primer on Wavelets and Their Scientific Applications (Second Edition). Chapman & Hall, Boca Raton, 2008. Course language: Slovak and English Notes: Course assessment Total number of assessed students: 1 N P 0.0 100.0 Provides: doc. RNDr. Ondrej Hutník, PhD.

Date of last modification: 03.05.2015

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ **Course name:** Non-additive measures and integrals dNMI/11 Course type, scope and the method: Course type: Lecture **Recommended course-load (hours):** Per week: 4 Per study period: 56 Course method: present Number of credits: 6 Recommended semester/trimester of the course: 1., 3. Course level: III. **Prerequisities: Conditions for course completion: Learning outcomes:** The purpose of the course is to provide introductory knowledge in non-additive set functions, measures and integrals. Present possibilities of their usage in various areas of human knowledge. **Brief outline of the course:** Basic notions: set systems, set functions, measurable spaces, measurable mappings. Additive and σ-additive measures, Lebesgue's integral. Non-additive measures, fuzzy measures, belief and plausability, comonotone functions. Choquet and Sugeno integral and their discrete forms. Pseudooperations, pseudo-additive integrals, applications of non-additive integrals. **Recommended literature:** 1. Denneberg, D.: Non-additive Measure and Integral. Kluwer Academic Publishers, Dordrecht, 1997. 2. Neubrunn, T. - Riečan, B.: Integral, Measure and Ordering, Kluwer Academic Publishers, Dordrecht, 1997. 3. Pap, E.: Null-additive Set Functions. Kluwer Academic Publishers, Boston-Bratislava-Dordrecht, 1995. 4. Wang, Z. - Klir, G. J.: Generalized Measure Theory. Springer, 2009. Course language: Slovak and English **Notes:** Course assessment Total number of assessed students: 3 P N 0.0 100.0 Provides: doc. RNDr. Ondrej Hutník, PhD.

Date of last modification: 03.05.2015

| University: P. J. Šafá   | rik University in Košice                 |                     |   |
|--|--|---------------------|---|
| Faculty: Faculty of S  | cience                                   |                     |   |
| Course ID: ÚMV/<br>dZMG/14   | Course name: Obtaining                   | of a mobility grant |   |
| Course type, scope a Course type: Recommended cour Per week: Per stud Course method: pre | rse-load (hours):<br>ly period:<br>esent |                     |   |
| Number of credits: 1   |  |                     | _ |
|  | ster/trimester of the cour               | 'se:                | _ |
| Course level: III.   |  |                     | _ |
| Prerequisities:  |  |                     |   |
| Conditions for cours   | se completion:                           |                     |   |
| Learning outcomes:   |  |                     |   |
| Brief outline of the c   | ourse:                                   |                     |   |
| Recommended litera   | iture:                                   |                     |   |
| Course language:   |  |                     |   |
| Notes:   |  |                     |   |
| Course assessment Total number of asse   | ssed students: 2                         |                     |   |
|  | abs                                      | n                   |   |
|  | 100.0                                    | 0.0                 |   |
| Provides:  |  |                     |   |
| Date of last modifica  | ntion:                                   |                     |   |
| Approved: prof. RNI  | Dr. Katarína Cechlárová, D               | OrSc.               | _ |

| University: P. J. Šafá   | rik University in Košice                 |         |  |
|--|--|---------|--|
| Faculty: Faculty of S  | cience                                   |         |  |
| Course ID: ÚMV/<br>ODP/14  | Course name: PhD thesis                  | defence |  |
| Course type, scope a Course type: Recommended cour Per week: Per stud Course method: pre | rse-load (hours):<br>ly period:<br>esent |         |  |
| Number of credits: 3   |  |         |  |
|  | ster/trimester of the cour               | se:     |  |
| Course level: III.   |  |         |  |
| Prerequisities:  |  |         |  |
| Conditions for cours   | se completion:                           |         |  |
| Learning outcomes:   |  |         |  |
| Brief outline of the c   | ourse:                                   |         |  |
| Recommended litera   | nture:                                   |         |  |
| Course language:   |  |         |  |
| Notes:   |  |         |  |
| Course assessment Total number of asse   | ssed students: 9                         |         |  |
|  | N  | P       |  |
|  | 0.0                                      | 100.0   |  |
| Provides:  |  |         |  |
| Date of last modifica  | tion: 03.05.2015                         |         |  |
| Approved: prof. RNI  | Dr. Katarína Cechlárová, D               | rSc.    |  |

| University: P. J. Šafárik University in Košice   |                                   |                                     |  |  |
|--|-----------------------------------|-------------------------------------|--|--|
| Faculty: Faculty of S  | cience                            |                                     |  |  |
| Course ID: ÚMV/<br>dPDK/12   | Course name: Presentati           | on of results at a local conference |  |  |
| Course type, scope a<br>Course type:<br>Recommended cour<br>Per week: Per stud<br>Course method: pre | rse-load (hours): y period: esent |                                     |  |  |
| Number of credits: 2   |                                   |                                     |  |  |
| Recommended seme   | ster/trimester of the cou         | se:                                 |  |  |
| Course level: III.   |                                   |                                     |  |  |
| Prerequisities:  |                                   |                                     |  |  |
| Conditions for cours   | e completion:                     |                                     |  |  |
| Learning outcomes:   |                                   |                                     |  |  |
| Brief outline of the c   | ourse:                            |                                     |  |  |
| Recommended litera   | ture:                             |                                     |  |  |
| Course language:   |                                   |                                     |  |  |
| Notes:   |                                   |                                     |  |  |
| Course assessment Total number of asse   | ssed students: 16                 |                                     |  |  |
|  | abs                               | n                                   |  |  |
|  | 100.0                             | 0.0                                 |  |  |
| Provides:  |                                   |                                     |  |  |
| Date of last modifica  | tion:                             |                                     |  |  |
| Approved: prof. RNI  | Dr. Katarína Cechlárová, D        | rSc.                                |  |  |

| University: P. J. Šafárik University in Košice  |  |   |  |  |
|---|--|---|--|--|
| Faculty: Faculty of S   | cience   |   |  |  |
| Course ID: ÚMV/<br>dPDZ/12  | Course name: Presentatio international participation | n of results at a local conference with |  |  |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pre | rse-load (hours):<br>ly period:                      |   |  |  |
| Number of credits: 4  |  |   |  |  |
| Recommended seme  | ster/trimester of the cours                          | e:                                      |  |  |
| Course level: III.  |  |   |  |  |
| Prerequisities:   |  |   |  |  |
| Conditions for cours  | se completion:                                       |   |  |  |
| Learning outcomes:  |  |   |  |  |
| Brief outline of the c  | ourse:   |   |  |  |
| Recommended litera  | nture:   |   |  |  |
| Course language:  |  |   |  |  |
| Notes:  |  |   |  |  |
| Course assessment Total number of asse  | ssed students: 61                                    |   |  |  |
|   | abs  | n                                       |  |  |
|   | 100.0  | 0.0                                     |  |  |
| Provides:   |  |   |  |  |
| Date of last modifica   | ation:   |   |  |  |
| Approved: prof. RNI   | Approved: prof. RNDr. Katarína Cechlárová, DrSc.     |   |  |  |

| University: P. J. Šaf   | árik University in Košice        |  |
|---|----------------------------------|--|
| Faculty: Faculty of   | Science                          |  |
| Course ID: ÚMV/<br>dVMK/14  | Course name: Presentation        | on of results at an international conference |
| Course type, scope<br>Course type:<br>Recommended cou<br>Per week: Per stu<br>Course method: pr | ırse-load (hours):<br>dy period: |  |
| Number of credits:  | 6                                |  |
| Recommended sem   | ester/trimester of the cour      | se:  |
| Course level: III.  |                                  |  |
| Prerequisities:   |                                  |  |
| <b>Conditions for cour</b>  | rse completion:                  |  |
| Learning outcomes   | :                                |  |
| Brief outline of the  | course:                          |  |
| Recommended liter   | ature:                           |  |
| Course language:  |                                  |  |
| Notes:  |                                  |  |
| Course assessment Total number of asse  | essed students: 21               |  |
|   | abs                              | n  |
|   | 100.0                            | 0.0  |
| Provides:   |                                  | •  |
| Date of last modific  | ation:                           |  |
| <b>Approved:</b> prof. RN   | Dr. Katarína Cechlárová, D       | rSc.   |

| University: P. J. Šafá  | rik University in Košice                 |                            |   |
|---|--|----------------------------|---|
| Faculty: Faculty of S   | Science                                  |                            |   |
| Course ID: ÚMV/<br>dPSM/12  | Course name: Presentati                  | on of results in a seminar |   |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pro | rse-load (hours):<br>ly period:<br>esent |                            |   |
| Number of credits: 2  |  |                            |   |
|   | ester/trimester of the cour              | rse:                       | _ |
| Course level: III.  |  |                            |   |
| Prerequisities:   |  |                            |   |
| Conditions for cours  | se completion:                           |                            |   |
| Learning outcomes:  |  |                            |   |
| Brief outline of the o  | course:                                  |                            |   |
| Recommended litera  | ature:                                   |                            |   |
| Course language:  |  |                            |   |
| Notes:  |  |                            |   |
| Course assessment Total number of asse  | essed students: 77                       |                            |   |
|   | abs                                      | n                          |   |
|   | 100.0                                    | 0.0                        |   |
| Provides:   |  | •                          |   |
| Date of last modifica   | ation:                                   |                            | _ |
| Annroved: prof RN   | <br>Dr. Katarína Cechlárová. Γ           | )rSc                       |   |

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚINF/ **Course name:** Probabilistic and approximate algorithms PAHD/15 Course type, scope and the method: Course type: Lecture / Practice **Recommended course-load (hours):** Per week: 2 / 1 Per study period: 28 / 14 Course method: present Number of credits: 9 Recommended semester/trimester of the course: 2., 4. Course level: III. **Prerequisities: Conditions for course completion:** Written test combined with an oral examination. **Learning outcomes:** Providing en extended backgroung in the area of probabilistic and approximation algorithms, with respect to their classification, efficiency, and probability of error. **Brief outline of the course:** Basic probabilistic computational models, Las Vegas algorithms, Monte Carlo algorithms. Probabilistic classes with polynomial time. Foiling the adversary, Hashing, Fingerprinting. **Recommended literature:** 1. HROMKOVIČ, J.: Design and analysis of ranodmized algorithms. Springer-Verlag, 2005. ISBN 3-540-23949-9. 2. MOTWANI, R. and RAGHAVAN, P.: Randomized Algorithms. Cambridge University Press 1995. ISBN 0-521-47465-5 3. MITZEMANCHER, M. and UPFAL, E.: Probability and Computing: Randomized Algorithms and Probabilistic Analysis. Cambridge University Press 2005. ISBN 0-521-83540 2 4. HROMKOVIČ, J.: Communication Protocols - An Exemplary Study of the Power of Randomness. In: Handbook on Randomized Computing, P.Pardalos, S.Rajasekaran, J.Reif, J.Rolim, Eds., Kluwer Publ., 2001. Course language: **Notes:** Course assessment Total number of assessed students: 4 P N 0.0 100.0 Provides: prof. RNDr. Viliam Geffert, DrSc., doc. RNDr. Gabriel Semanišin, PhD.

Date of last modification: 03.05.2015

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ **Course name:** Real functions theory dTRF/10 Course type, scope and the method: Course type: Lecture Recommended course-load (hours): Per week: 3 Per study period: 42 Course method: present **Number of credits: 8** Recommended semester/trimester of the course: 1., 3. Course level: III. **Prerequisities: Conditions for course completion:** exam **Learning outcomes:** Understanding of the basic rigorous ideas of Real Functions Theory. **Brief outline of the course:** Properties of real functions: continuity, gneralized continuity, quasi-uniform convergence, set of points of discontinuity, stationary sets, determining sets, metric preserving functions. **Recommended literature:** B. S. Thomson: Real Functions, Springer-Verlag, 1985, ISBN 3-540-16058-2. J. Doboš: Metric preserving functions, Štroffek, Košice, 1998, ISBN 80-88896-30-4. Course language: Slovak or English **Notes:** Course assessment Total number of assessed students: 1 P N 0.0 100.0 Provides: prof. RNDr. Jozef Doboš, CSc. Date of last modification: 03.05.2015

| University: P. J. Šafá   | rik University in Košice                 |       |  |
|--|--|-------|--|
| Faculty: Faculty of S  | cience                                   |       |  |
| Course ID: ÚMV/<br>dVOP/12   | Course name: Reviewer r                  | eport |  |
| Course type, scope a Course type: Recommended cour Per week: Per stud Course method: pre | rse-load (hours):<br>ly period:<br>esent |       |  |
| Number of credits: 2   |  |       |  |
|  | ster/trimester of the cours              | e:    |  |
| Course level: III.   |  |       |  |
| Prerequisities:  |  |       |  |
| Conditions for cours   | se completion:                           |       |  |
| Learning outcomes:   |  |       |  |
| Brief outline of the c   | ourse:                                   |       |  |
| Recommended litera   | nture:                                   |       |  |
| Course language:   |  |       |  |
| Notes:   |  |       |  |
| Course assessment Total number of asse   | ssed students: 0                         |       |  |
|  | abs                                      | n     |  |
|  | 0.0                                      | 0.0   |  |
| Provides:  |  |       |  |
| Date of last modifica  | tion:                                    |       |  |
| Approved: prof. RNI  | Dr. Katarína Cechlárová, Dr              | Sc.   |  |

|   | COURSE INFORMATION LETTER  |
|---|--|
| University: P. J. Šafá  | rik University in Košice   |
| Faculty: Faculty of S   | cience   |
| Course ID: ÚMV/<br>dTRH/10  | Course name: Risk and extreme value theory   |
| Course type, scope a<br>Course type: Lectur<br>Recommended cour<br>Per week: 3 Per stu<br>Course method: pre  | re<br>rse-load (hours):<br>dy period: 42   |
| Number of credits: 8  | 3  |
| Recommended seme  | ster/trimester of the course: 1., 3.   |
| Course level: III.  |  |
| Prerequisities:   |  |
| Conditions for cours Based on written test  | •  |
| •   | nowledge in stochastic modelling of insurance risk process and the elements ovide a grounding in extreme value theory with applications to insurance and   |
| the total number and cand moment generation model and its modificant the elements of expensive subexponential and sextremes. Methods for                  | tive risk models. Probability distributions of individual claims. Distribution of of the hight of aggregated claims. Compound distributions, their characteristics ng functions. The risk process as special random process. Cramér- Lundberg cation. Risk reserves and ruin probability approximations. Attreme value theory. Probability distributions of extremes, heavy-tailed, stable distributions. The frequency of claim occurence and waiting times for the or registration of extremes. Limit distributions for block-maxima, excesses-bords. Methods of statistical analysis of extremes. |
| <ol> <li>Daykin at al.: Prac</li> <li>Cipra T.: Teorie riz</li> <li>Embrechts at al.: N</li> <li>Mikosch T.M.: No</li> <li>Časopisecká literat</li> </ol> | tistics of extremes. Wiley, New York. 2004 tical risk theory for actuarial. Chapman and Hall, 1994 tika v pojistné matematice. MFF UK, Praha, 1991 Modelling extremal events. Springer, Berlin, 1997 n-life Insurance Mathematics, Springer, Berlin, 2009.   |
| Course language: Slovak and English   |  |

**Notes:** 

| Course assessment Total number of assessed students: 3 |       |  |  |
|--|-------|--|--|
| N  | P     |  |  |
| 0.0  | 100.0 |  |  |
| Provides: doc. RNDr. Valéria Skřivánková, CSc.         |       |  |  |
| Date of last modification: 03.05.2015                  |       |  |  |
| Approved: prof. RNDr. Katarína Cechlárová, DrSc.       |       |  |  |

| University: P. J. Šafá   | rik University in Košice                 |      |  |
|--|--|------|--|
| Faculty: Faculty of S  | Science                                  |      |  |
| Course ID: ÚMV/<br>dPNC/12   | J  |      |  |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pr | rse-load (hours):<br>ly period:<br>esent |      |  |
| Number of credits:   |  |      |  |
| Recommended seme   | ester/trimester of the cour              | se:  |  |
| Course level: III.   |  |      |  |
| Prerequisities:  |  |      |  |
| Conditions for cour  | se completion:                           | _    |  |
| Learning outcomes:   |  |      |  |
| Brief outline of the   | course:                                  |      |  |
| Recommended litera   | ature:                                   |      |  |
| Course language:   |  |      |  |
| Notes:   |  |      |  |
| Course assessment Total number of asse   | essed students: 13                       |      |  |
|  | abs                                      | n    |  |
|  | 100.0                                    | 0.0  |  |
| Provides:  |  |      |  |
| Date of last modifica  | ation:                                   |      |  |
| <b>Approved:</b> prof. RN  | Dr. Katarína Cechlárová, D               | rSc. |  |

| University: P. J. Šafá   | rik University in Košice  |     |  |
|--|---|-----|--|
| Faculty: Faculty of S  | cience  |     |  |
| Course ID: ÚMV/<br>dPNZ/12   | Course name: Scientific publication in non-reviewed proceedings |     |  |
| Course type, scope a Course type: Recommended cour Per week: Per stud Course method: pre | rse-load (hours):<br>y period:                                  |     |  |
| Number of credits: 2   |   |     |  |
| Recommended seme   | ster/trimester of the cours                                     | e:  |  |
| Course level: III.   |   |     |  |
| Prerequisities:  |   |     |  |
| Conditions for cours   | e completion:   |     |  |
| Learning outcomes:   |   |     |  |
| Brief outline of the c   | ourse:  |     |  |
| Recommended litera   | iture:  |     |  |
| Course language:   |   |     |  |
| Notes:   |   |     |  |
| Course assessment Total number of asse   | ssed students: 24   |     |  |
|  | abs   | n   |  |
|  | 100.0   | 0.0 |  |
| Provides:  |   |     |  |
| Date of last modifica  | tion:   |     |  |
| Approved: prof. RNI  | Dr. Katarína Cechlárová, Dr                                     | Sc. |  |

| University: P. J. Šafá   | rik University in Košice   |     |  |  |
|--|--|-----|--|--|
| Faculty: Faculty of S  | cience   |     |  |  |
| Course ID: ÚMV/<br>dPRZ/12   | The second of th |     |  |  |
| Course type, scope a<br>Course type:<br>Recommended cour<br>Per week: Per stud<br>Course method: pre | rse-load (hours):<br>ly period:  |     |  |  |
| Number of credits: 5   |  |     |  |  |
| Recommended seme   | ster/trimester of the cours  | e:  |  |  |
| Course level: III.   |  |     |  |  |
| Prerequisities:  |  |     |  |  |
| Conditions for cours   | e completion:  |     |  |  |
| Learning outcomes:   |  |     |  |  |
| Brief outline of the c   | ourse:   |     |  |  |
| Recommended litera   | nture:   |     |  |  |
| Course language:   |  |     |  |  |
| Notes:   |  |     |  |  |
| Course assessment Total number of asse   | ssed students: 21  |     |  |  |
|  | abs  | n   |  |  |
|  | 100.0  | 0.0 |  |  |
| Provides:  |  |     |  |  |
| Date of last modifica  | tion:  |     |  |  |
| Approved: prof. RNI  | Dr. Katarína Cechlárová, Dr  | Sc. |  |  |

| University: P. J. Šafá  | rik University in Košice  |     |  |
|---|---|-----|--|
| Faculty: Faculty of S   | cience  |     |  |
| Course ID: ÚMV/<br>dPCR/12  | Course name: Scientific publication registered in the database Math. Reviews or Zentralblatt MATH |     |  |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pre | rse-load (hours):<br>ly period:<br>esent  |     |  |
| Number of credits: 1  |   |     |  |
| Recommended seme  | ster/trimester of the cours   | e:  |  |
| Course level: III.  |   |     |  |
| Prerequisities:   |   |     |  |
| Conditions for cours  | se completion:  |     |  |
| Learning outcomes:  |   |     |  |
| Brief outline of the c  | ourse:  |     |  |
| Recommended litera  | iture:  |     |  |
| Course language:  |   |     |  |
| Notes:  |   |     |  |
| Course assessment Total number of asse  | ssed students: 8  |     |  |
|   | abs   | n   |  |
|   | 100.0 0.0   |     |  |
| Provides:   |   |     |  |
| Date of last modifica   | tion:   |     |  |
| Approved: prof. RNI   | Dr. Katarína Cechlárová, Di   | Sc. |  |

| University: P. J. Šafá  | rik University in Košice                 |     |  |  |
|---|--|-----|--|--|
| Faculty: Faculty of S   | cience                                   |     |  |  |
| Course ID: ÚMV/<br>dPCW/12  |  |     |  |  |
| Course type, scope a Course type: Recommended cou Per week: Per stud Course method: pre | rse-load (hours):<br>ly period:<br>esent |     |  |  |
| Number of credits: 2  |  |     |  |  |
|   | ster/trimester of the cours              | e:  |  |  |
| Course level: III.  |  |     |  |  |
| Prerequisities:   |  |     |  |  |
| Conditions for cours  | se completion:                           |     |  |  |
| Learning outcomes:  |  |     |  |  |
| Brief outline of the c  | ourse:                                   |     |  |  |
| Recommended litera  | nture:                                   |     |  |  |
| Course language:  |  |     |  |  |
| Notes:  |  |     |  |  |
| Course assessment Total number of asse  | ssed students: 33                        |     |  |  |
|   | abs                                      | n   |  |  |
|   | 100.0                                    | 0.0 |  |  |
| Provides:   |  |     |  |  |
| Date of last modifica   | ntion:                                   |     |  |  |
| Approved: prof. RNI   | Dr. Katarína Cechlárová, Dr              | Sc. |  |  |

| University: P. J. Šafa   | árik University in Košice       |                |  |
|--|---------------------------------|----------------|--|
| Faculty: Faculty of S  | Science                         |                |  |
| Course ID: ÚMV/<br>dCSC/12   | Course name: SCI or So          | COPUS citation |  |
| Course type, scope and Course type: Recommended course week: Per students of Course method: pr | rse-load (hours):<br>dy period: |                |  |
| Number of credits:   | 20                              |                |  |
| Recommended sem  | ester/trimester of the cou      | rse:           |  |
| Course level: III.   |                                 |                |  |
| Prerequisities:  |                                 |                |  |
| Conditions for cour  | se completion:                  |                |  |
| Learning outcomes:   |                                 |                |  |
| Brief outline of the   | course:                         |                |  |
| Recommended liter  | ature:                          |                |  |
| Course language:   |                                 |                |  |
| Notes:   |                                 |                |  |
| Course assessment Total number of asse   | essed students: 2               |                |  |
|  | abs                             | n              |  |
|  | 100.0                           | 0.0            |  |
| Provides:  |                                 |                |  |
| Date of last modific   | ation:                          |                |  |
| Approved: prof. RN   | Dr. Katarína Cechlárová, l      | DrSc.          |  |

**COURSE INFORMATION LETTER** University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ Course name: Selected topics in stochastic processes dVNP/10 Course type, scope and the method: Course type: Lecture **Recommended course-load (hours):** Per week: 3 Per study period: 42 Course method: present **Number of credits: 8** Recommended semester/trimester of the course: 2., 4. Course level: III. **Prerequisities: Conditions for course completion:** Based on written tests and oral exam. **Learning outcomes:** To make known special discrete and continuous stochastic processes and their applications to finance and insurance. **Brief outline of the course:** Point processes. Generalization of Poisson process and renewal process. Martingales with discrete and continuous time. Diffusion processes. Continuous Markov processes, Fokker-Planck differential equations for conditional densities. Gauss process, Wiener process and its modifications. The reflectional principle. Itô process with applications. **Recommended literature:** 1. Beichelt F.: Stochastic Processes in Science, Engineering and Finance, Chapman and Hall, New York, 2006. 2. Lefebvre M.: Applied Stochastic Processes, Springer, New York, 2007. 3. Ross, S.M.: Introduction to Probability Models, Elsevier, 2007. 4. Stirzaker D.: Stochastic Processes and Models, Oxford University Press, Oxford, 2005. 5. Časopisecká literatúra. Course language: Slovak or English **Notes:** Course assessment Total number of assessed students: 3 P N 0.0 100.0

Provides: doc. RNDr. Valéria Skřivánková, CSc.

Date of last modification: 03.05.2015

| University: P. J. Šafá   | rik University in Košice       |       |  |  |
|--|--------------------------------|-------|--|--|
| Faculty: Faculty of S  | cience                         |       |  |  |
| Course ID: ÚMV/<br>dPPC/12   | 1                              |       |  |  |
| Course type, scope a Course type: Recommended cour Per week: Per stud Course method: pre | rse-load (hours):<br>y period: |       |  |  |
| Number of credits: 5   | <u> </u>                       |       |  |  |
| Recommended seme   | ster/trimester of the cou      | rse:  |  |  |
| Course level: III.   |                                |       |  |  |
| Prerequisities:  |                                |       |  |  |
| <b>Conditions for cours</b>  | e completion:                  |       |  |  |
| Learning outcomes:   |                                |       |  |  |
| Brief outline of the c   | ourse:                         |       |  |  |
| Recommended litera   | iture:                         |       |  |  |
| Course language:   |                                |       |  |  |
| Notes:   |                                |       |  |  |
| Course assessment Total number of asse   | ssed students: 96              |       |  |  |
|  | abs                            | n     |  |  |
|  | 100.0                          | 0.0   |  |  |
| <b>Provides:</b>   |                                | •     |  |  |
| Date of last modifica  | tion:                          |       |  |  |
| Approved: prof. RNI  | Dr. Katarína Cechlárová, I     | OrSc. |  |  |

| University: P. J. Šafá  | rik University in Košice                 |                      |  |
|---|--|----------------------|--|
| Faculty: Faculty of S   | cience                                   |                      |  |
| Course ID: Dek. PF<br>UPJŠ/JSD/14   | Course name: Spring Scho                 | ool for PhD Students |  |
| Course type, scope a Course type: Lectur Recommended cour Per week: Per stud Course method: pre | re<br>rse-load (hours):<br>ly period: 4d |                      |  |
| Number of credits: 2  |  |                      |  |
| Recommended seme  | ster/trimester of the cours              | e:                   |  |
| Course level: III.  |  |                      |  |
| Prerequisities:   |  |                      |  |
| Conditions for cours  | e completion:                            |                      |  |
| Learning outcomes:  |  |                      |  |
| Brief outline of the c  | ourse:                                   |                      |  |
| Recommended litera  | iture:                                   |                      |  |
| Course language:  |  |                      |  |
| Notes:  |  |                      |  |
| Course assessment Total number of asse  | ssed students: 68                        |                      |  |
|   | abs                                      | n                    |  |
|   | 100.0 0.0                                |                      |  |
| Provides: doc. RNDr   | . Vladimír Zeleňák, PhD.                 |                      |  |
| Date of last modifica   | tion: 03.05.2015                         |                      |  |
| Approved: prof. RNI   | Dr. Katarína Cechlárová, Dr              | Sc.                  |  |

| University: P. J. Šafá   | rik University in Koši                   | ice           |     |  |
|--|--|---------------|-----|--|
| Faculty: Faculty of S  | cience                                   |               |     |  |
| Course ID: ÚMV/<br>dZSP/12   | Course name: Study                       | y stay abroad |     |  |
| Course type, scope a<br>Course type:<br>Recommended cour<br>Per week: Per stud<br>Course method: pre | rse-load (hours):<br>ly period:<br>esent |               |     |  |
| Number of credits: 4   |  |               |     |  |
| Recommended seme   | ster/trimester of the                    | course:       |     |  |
| Course level: III.   |  |               |     |  |
| Prerequisities:  |  |               |     |  |
| Conditions for cours   | e completion:                            |               |     |  |
| Learning outcomes:   |  |               |     |  |
| Brief outline of the c   | ourse:                                   |               |     |  |
| Recommended litera   | iture:                                   |               |     |  |
| Course language:   |  |               |     |  |
| Notes:   |  |               |     |  |
| Course assessment Total number of asse   | ssed students: 7                         |               |     |  |
|  | abs                                      |               | n   |  |
|  | 100.0                                    |               | 0.0 |  |
| Provides:  |  | •             |     |  |
| Date of last modifica  | tion:                                    |               |     |  |
| Approved: prof. RNI  | Dr. Katarína Cechláro                    | vá, DrSc.     |     |  |

University: P. J. Šafárik University in Košice Faculty: Faculty of Science Course ID: ÚMV/ Course name: Summary doctoral exam dDZS/14 Course type, scope and the method: **Course type: Recommended course-load (hours):** Per week: Per study period: Course method: present **Number of credits: 5 Recommended semester/trimester of the course:** Course level: III. **Prerequisities: Conditions for course completion:** Acquiring the required number of credits in the structure defined by the study plan. **Learning outcomes:** Evaluation of student's competences with respect to the profile of the graduate. **Brief outline of the course:** The summary doctoral exam is organised as a discourse focusing on 3 courses serving as credit sources for a PhD student (the course is chosen by the supervisor of the student after consulting with the guarantee of the study programme). **Recommended literature:** Course language: slovak **Notes:** Course assessment Total number of assessed students: 4 P N 0.0 100.0 **Provides:** Date of last modification: 03.05.2015

| University: P. J. Šafárik University in Košice  |  |   |     |  |
|---|--|---|-----|--|
| Faculty: Faculty of Science   |  |   |     |  |
| Course ID: ÚMV/<br>dVBP/12  | Course name: Supervising a bachelor thesis |   |     |  |
| Course type, scope and the method: Course type: Recommended course-load (hours): Per week: Per study period: Course method: present |  |   |     |  |
| Number of credits: 6  |  |   |     |  |
| Recommended semester/trimester of the course:   |  |   |     |  |
| Course level: III.  |  |   |     |  |
| Prerequisities:   |  |   |     |  |
| Conditions for course completion:   |  |   |     |  |
| Learning outcomes:  |  |   |     |  |
| Brief outline of the course:  |  |   |     |  |
| Recommended literature:   |  |   |     |  |
| Course language:  |  |   |     |  |
| Notes:  |  |   |     |  |
| Course assessment Total number of assessed students: 3  |  |   |     |  |
|   | abs  |   | n   |  |
|   | 100.0                                      |   | 0.0 |  |
| Provides:   |  | • |     |  |
| Date of last modification:  |  |   |     |  |
| Approved: prof. RNDr. Katarína Cechlárová, DrSc.  |  |   |     |  |

| University: P. J. Šafárik University in Košice  |  |     |  |  |
|---|--|-----|--|--|
| Faculty: Faculty of Science   |  |     |  |  |
| Course ID: ÚMV/<br>dVPS/12  | Course name: Supervising a student's scientific work |     |  |  |
| Course type, scope a<br>Course type:<br>Recommended cou<br>Per week: Per stud<br>Course method: pro | rse-load (hours):<br>ly period:<br>esent             |     |  |  |
| Number of credits: 6  |  |     |  |  |
| Recommended semester/trimester of the course:   |  |     |  |  |
| Course level: III.  |  |     |  |  |
| Prerequisities:   |  |     |  |  |
| Conditions for course completion:   |  |     |  |  |
| Learning outcomes:  |  |     |  |  |
| Brief outline of the course:  |  |     |  |  |
| Recommended literature:   |  |     |  |  |
| Course language:  |  |     |  |  |
| Notes:  |  |     |  |  |
| Course assessment Total number of asse  | essed students: 2                                    |     |  |  |
|   | abs  | n   |  |  |
|   | 100.0  | 0.0 |  |  |
| Provides:   |  | •   |  |  |
| Date of last modification:  |  |     |  |  |
| Approved: prof RNDr Katarína Cechlárová DrSc  |  |     |  |  |

University: P. J. Šafárik University in Košice Faculty: Faculty of Science **Course ID:** ÚMV/ **Course name:** Thesis to the summary doctoral exam dPDS/14 Course type, scope and the method: **Course type: Recommended course-load (hours):** Per week: Per study period: Course method: present **Number of credits: 15 Recommended semester/trimester of the course:** Course level: III. **Prerequisities: Conditions for course completion:** Obtaining required number of credits as given by the study plan. **Learning outcomes:** Evaluation of student's competences with respect to the profile of the graduate. **Brief outline of the course: Recommended literature: Course language:** Slovak or English **Notes: Course assessment** Total number of assessed students: 5 abs n 100.0 0.0 **Provides:** Date of last modification: 03.05.2015 Approved: prof. RNDr. Katarína Cechlárová, DrSc.

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University: P. J. Šafárik University in Košice

Faculty: Faculty of Science

Course ID: ÚMV/ | Course name: Variance components

dVKO/10

Course type, scope and the method:

Course type: Lecture

Recommended course-load (hours): Per week: 2 Per study period: 28

Course method: present

Number of credits: 6

Recommended semester/trimester of the course: 2., 4.

Course level: III.

**Prerequisities:** 

#### **Conditions for course completion:**

Exam

#### **Learning outcomes:**

Mastering the technique of estimation and testing of variance components in linear models.

#### **Brief outline of the course:**

For mastering the course, student has to pass a basic course of the theory of linear models. Contents:

- 1. Model of one-way ANOVA (equation of the model, first moments, second moments)
- 2. Matrix form of the model, variance matrices in the balanced and unbalanced model
- 3. Estimation of random effects
- 4. Prediction of random effects
- 5. ANOVA-type estimators in the balanced model
- a. Mean values of sums of squares and ANOVA-estimators
- b. Distributions of statistics in the case of normality, confidence intervals and tests of hypotheses, probability of negative estimates
- 6. ANOVA-type estimators in the unbalanced model
- a. Mean values of sums of squares and ANOVA-estimators
- b. Distributions of statistics in the case of normality, confidence intervals
- 7. Maximum likelihood estimators (ML), the balanced and unbalanced model, solutions of likelihood equations and ML-estimators, mean values and variances of ML-estimators
- 8. Residual maximum likelihood estimators (REML)
- a. The balanced model, solutions of REML equations and REML-estimators, comparison of REML, ML, and ANOVA-estimators, mean values and variances of REML-estimators
- b. The unbalanced model
- 9. MINQE-type estimators, the balanced and unbalanced model, the problem of fixed effects estimation
- 10. Bayesian estimators, the problem of Bayesian estimation in the general case, solution in the balanced model

#### **Recommended literature:**

• Kubáček, Kubáčková, Volaufová: Statistical Models with Linear Structures, Veda, 1995

- Searle, Casella, McCulloch: Variance components, Wiley, 2004
- Rao, Kleffe: Estimation of variance components, in: Handbook of statistics, Vol.1, Elsevier North Holland, 1980, s.1-40
- Christensen: Plane answers to complex questions, Springer, 1987
- Pinheiro, Bates: Mixed-effects models in S and S+, Springer, 2000

### **Course language:**

Slovak and English

**Notes:** 

### **Course assessment**

Total number of assessed students: 6

| N   | P     |  |  |
|-----|-------|--|--|
| 0.0 | 100.0 |  |  |

Provides: doc. RNDr. Ivan Žežula, CSc.

Date of last modification: 03.05.2015