# **UNIVERSITY OF DELHI**

# BACHELOR OF SCIENCE (HONS.) IN MATHEMATICS (B.Sc. (Hons.) Mathematics)

# Learning Outcomes based Curriculum Framework (LOCF) 2019



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# 1. Introduction

The current focus in higher education is to shift from teacher-centric approach to learner-centric approach. For this as one of the aims, UGC has introduced the learning outcomes-based curriculum framework for undergraduate education. The learning outcomes-based curriculum framework for B.Sc. (Hons.) Mathematics is prepared keeping this in view. The framework is expected to provide a student with knowledge and skills in mathematics along with generic and transferable skills in other areas that help in personal development, employment and higher education in the global world. The programme-learning outcomes and course learning outcomes have been clearly specified to help prospective students, parents and employers understand the nature and extent of the degree programme; to maintain national and international standards, and to help in student mobility.

# 2. Learning Outcomes based approach to Curriculum Planning

The learning outcomes-based curriculum framework for B.Sc. (Hons.) Mathematics is based on the expected learning outcomes and graduate attributes that a graduate in mathematics is expected to attain. The curriculum for B.Sc. (Hons.) Mathematics is prepared keeping in mind the needs and aspirations of students in mathematics as well as the evolving nature of mathematics as a subject. The course learning outcomes and the programme learning outcomes specify the knowledge, understanding, skills, attitudes and values that a student completing this degree is expected to know. The qualification of B.Sc. (Hons.) Mathematics is awarded to a student who can demonstrating the attainment of these outcomes.

# 2.1 Nature and extent of the B.Sc. (Hons.) Mathematics

Mathematics is usually described as the abstract science of number, quantity and space along with their operations. The scope of Mathematics is very broad and it has a wide range of applications in natural sciences, engineering, economics and social sciences. B.Sc. (Hons.) Mathematics Programme aims at developing the ability to think critically, logically and analytically and hence use mathematical reasoning in everyday life. Pursuing a degree in mathematics will introduce the students to a number of interesting and useful ideas in preparations for a number of mathematics careers in education, research, government sector, business sector and industry.

The B.Sc. (Hons.) Mathematics programme covers the full range of mathematics, from classical Calculus to Modern Cryptography, Information Theory, and Network Security. The course lays a structured foundation of Calculus, Real & Complex analysis, Abstract Algebra, Differential Equations (including Mathematical Modelling), Number Theory, Graph Theory, and C++ Programming exclusively for Mathematics.

An exceptionally broad range of topics covering Pure & Applied Mathematics: Linear Algebra, metric Spaces, Statistics, Linear Programming, Numerical Analysis, Mathematicl Fi nance, Coding Theory, Mechanics and Biomathematics cater to varied interests and

ambitions. Also hand on sessions in Computer Lab using various Computer Algebra Systems (CAS) softwares such as Mathematica, MATLAB, Maxima, **R** to have a deep conceptual understanding of the above tools are carried out to widen the horizon of students' self-experience. The courses like Biomathematics, Mathematical Finance etc. emphasize on the relation of mathematics to other subjects like Biology, Economics and Finance.

To broaden the interest for interconnectedness between formerly separate disciplines one can choose from the list of Generic electives for example one can opt for economics as one of the GE papers. Skill enhancement Courses enable the student acquire the skill relevant to the main subject. Choices from Discipline Specific Electives provides the student with liberty of exploring his interests within the main subject.

Of key importance is the theme of integrating mathematical and professional skills. The well-structured programme empowers the student with the skills and knowledge leading to enhanced career opportunities in industry, commerce, education, finance and research.

# 2.2 Aims of Bachelor's degree programme in Mathematics

The overall aims of B.Sc.(Hons) Mathematics Programme are to:

- inculcate strong interest in learning mathematics.
- evolve broad and balanced knowledge and understanding of definitions, key concepts, principles and theorems in Mathematics
- enable learners/students to apply the knowledge and skills acquired by them during the programme to solve specific theoretical and applied problems in mathematics.
- develop in students the ability to apply relevant tools developed in mathematical theory to handle issues and problems in social and natural sciences.
- provide students with sufficient knowledge and skills that enable them to undertake further studies in mathematics and related disciplines
- enable students to develop a range of generic skills which will be helpful in wageemployment, self-employment and entrepreneurship.

#### 3. Graduate Attributes in Mathematics

Some of the graduate attributes in mathematics are listed below:

**3.1 Disciplinary knowledge:** Capability of demonstrating comprehensive knowledge of basic concepts and ideas in mathematics and its subfields, and its applications to other disciplines.

- **3.2 Communications skills:** Ability to communicate various concepts of mathematics in effective and coherent manner both in writing and orally, ability to present the complex mathematical ideas in clear, precise and confident way, ability to explain the development and importance of mathematics and ability to express thoughts and views in mathematically or logically correct statements.
- **3.3 Critical thinking and analytical reasoning:** Ability to apply critical thinking in understanding the concepts in mathematics and allied areas; identify relevant assumptions, hypothesis, implications or conclusions; formulate mathematically correct arguments; ability to analyse and generalise specific arguments or empirical data to get broader concepts.
- **3.4 Problem solving:** Capacity to use the gained knowledge to solve different kinds of non-familiar problems and apply the learning to real world situations; Capability to solve problems in computer graphics using concepts of linear algebra; Capability to apply the knowledge gained in differential equations to solve specific problems or models in operations research, physics, chemistry, electronics, medicine, economics, finance etc.
- **3.5 Research-related skills:** Capability to ask and inquire about relevant/appropriate questions, ability to define problems, formulate hypotheses, test hypotheses, formulate mathematical arguments and proofs, draw conclusions; ability to write clearly the results obtained.
- **3.6 Information/digital literacy:** Capacity to use ICT tools in solving problems or gaining knowledge; capacity to use appropriate softwares and programming skills to solve problems in mathematics,
- **3.7 Self-directed learning:** Ability to work independently, ability to search relevant resources and e-content for self-learning and enhancing knowledge in mathematics.
- **3.8 Moral and ethical awareness/reasoning:** Ability to identify unethical behaviour such as fabrication or misrepresentation of data, committing plagiarism, infringement of intellectual property rights.
- **3.9 Lifelong learning:** Ability to acquire knowledge and skills through self-learning that helps in personal development and skill development suitable for changing demands of work place.

# 4. Qualification descriptors for B.Sc. (Hons.) Mathematics

Students who choose B.Sc. (Hons.) Mathematics Programme, develop the ability to think critically, logically and analytically and hence use mathematical reasoning in everyday life.

Pursuing a degree in mathematics will introduce the students to a number of interesting and useful ideas in preparations for a number of mathematics careers in education, research, government sector, business sector and industry.

The programme covers the full range of mathematics, from classical Calculus to Modern Cryptography, Information Theory, and Network Security. The course lays a structured foundation of Calculus, Real & Complex analysis, Abstract Algebra, Differential Equations (including Mathematical Modeling), Number Theory, Graph Theory, and C++ Programming exclusively for Mathematics.

An exceptionally broad range of topics covering Pure & Applied Mathematics: Linear Algebra, Metric Spaces, Statistics, Linear Programming, Numerical Analysis, Mathematical Finance, Coding Theory, Mechanics and Biomathematics cater to varied interests and ambitions. Also hand on sessions in Computer Lab using various Computer Algebra Systems (CAS) softwares such as Mathematica, MATLAB, Maxima, **R** to have a deep conceptual understanding of the above tools are carried out to widen the horizon of students' self-experience.

To broaden the interest for interconnectedness between formerly separate disciplines one can choose from the list of Generic electives for example one can opt for economics as one of the GE papers. Skill enhancement courses enable the student acquire the skill relevant to the main subject. Choices from Discipline Specific Electives provides the student with liberty of exploring his interests within the main subject.

Of key importance is the theme of integrating mathematical and professional skills. The well-structured programme empowers the student with the skills and knowledge leading to enhanced career opportunities in industry, commerce, education, finance and research. The qualification descriptors for B.Sc. (Hons.) Mathematics may include the following:

- i. demonstrate fundamental/systematic and coherent knowledge of the academic field of mathematics and its applications and links to engineering, science, technology, economics and finance; demonstrate procedural knowledge that create different professionals like teachers and researchers in mathematics, quantitative analysts, actuaries, risk managers, professionals in industry and public services.
- ii. demonstrate educational skills in areas of analysis, geometry, algebra, mechanics, differential equations etc.
- iii. demonstrate comprehensive knowledge about materials, including scholarly, and/or professional literature, relating to essential learning areas pertaining to the field of mathematics, and techniques and skills required for identifying mathematical problems.
- iv. Apply the acquired knowledge in mathematics and transferable skills to new/unfamiliar contexts and real-life problems.
- v. Demonstrate mathematics-related and transferable skills that are relevant to some of the job trades and employment opportunities.

# 5. Programme Learning Outcomes in B.Sc. (Hons.) Mathematics

The completion of the B.Sc. (Hons.) Mathematics Programme will enable a student to:

- i) Communicate mathematics effectively by written, computational and graphic means.
- ii) Create mathematical ideas from basic axioms.
- iii) Gauge the hypothesis, theories, techniques and proofs provisionally.
- iv) Utilize mathematics to solve theoretical and applied problems by critical understanding, analysis and synthesis.
- v) Identify applications of mathematics in other disciplines and in the real-world, leading to enhancement of career prospects in a plethora of fields and research.

# 6. Structure of B.Sc. (Hons.) Mathematics

The B.Sc. (Hons.) Mathematics programme is a three-year, six-semesters course. A student is required to complete 148 credits for completion of the course.

		Semester	Semester
Part – I	First Year	Semester I: 22	Semester II: 22
Part – II	Second Year	Semester III: 28	Semester IV: 28
Part - III	Third Year	Semester V: 24	Semester VI: 24

# Semester wise Details of B.Sc. (Hons.) Mathematics Course & Credit Scheme

Sem- ester	Core Course(14)	Ability Enhancement Compulsory Course (AECC)(2)	Skill Enhancement Course (SEC)(2)	Discipline Specific Elective (DSE)(4)	Generic Elective (GE)(4)	Total Credits
I	BMATH101:Calculus (including practicals)  BMATH102: Algebra	(English Communication/MIL)/ Environmental Science			GE-1	
L+T/P	4+2 = 6; 5+1 = 6	4			5+1 = 6	22
II L+T/P	BMATH203: Real Analysis  BMATH204: Differential Equations (including practicals) $5 + 1 = 6;$ $4 + 2 = 6$	(English Communication/MIL)/ Environmental Science			GE-2 5+1 = 6	22

III	BMATH305: Theory				GE A	
111	of Real Functions		SEC-1		GE-3	
	BMATH306: Group		LaTeX and			
	Theory-I		HTML			
	BMATH307:					
	Multivariate Calculus					
	(including practicals)					
L+T/P	5+1=6; $5+1=6$ ; $4+2=6$		4		5+1=6	28
IV	BMATH408: Partial				GE-4	
	Differential Equations		SEC-2		GL-4	
	(including practicals)		Computer Algebra			
	BMATH409:		Systems and			
	Riemann Integration and Series of		Related			
	Functions		Software			
	BMATH410: Ring					
	Theory and Linear					
	Algebra-I					
I . T./D	4+2=6; $5+1=6$ ;		4		5 + 1 = 6	28
L+T/P	5 + 1 = 6		4			
V	BMATH511: Metric			DSE-1		
	Spaces			(including		
	BMATH512: Group			practicals) DSE-2		
	Theory-II					
	5+1=6;			4 + 2 = 6;		24
L+T/P	5 + 1 = 6			5 + 1 = 6		
Sem-		Ability Enhancement	Skill	Discipline	Generic	Total
		Compulsory Course	Enhancement	Specific	Elective	Credits
ester	Core Course(14)	(AECC)(2)	Course	Elective	(CE)(A)	
			(SEC)(2)	(DSE)(4)	(GE)(4)	
VI	BMATH613:					
7 1	Complex Analysis					
	(including practicals)			DSE-3		
	BMATH614: Ring					
	Theory and Linear			DOE 4		
	Algebra-II			DSE-4		
				5 + 1 = 6;		24
L+T/P	4+2=6; $5+1=6$			5 + 1 = 6		

Total Credits = 148

Legend: L: Lecture Class; T: Tutorial Class; P: Practical Class

**Note:** One-hour lecture per week equals 1 Credit, 2 Hours practical class per week equals 1 credit. Practical in a group of 15-20 students in Computer Lab and Tutorial in a group of 8-12 students.

# List of Discipline Specific Elective (DSE) Courses:

**DSE-1** (Including Practicals): Any *one* of the following

(at least two shall be offered by the college)

- (i) Numerical Analysis
- (ii) Mathematical Modeling and Graph Theory
- (iii) C++ Programming for Mathematics

# **DSE-2:** Any *one* of the following

(at least two shall be offered by the college)

- (i) Probability Theory and Statistics
- (ii) Discrete Mathematics
- (iii) Cryptography and Network Security

# **DSE-3:** Any *one* of the following

(at least two shall be offered by the college)

- (i) Mathematical Finance
- (ii) Introduction to Information Theory and Coding
- (iii) Biomathematics

# **DSE-4:** Any *one* of the following

(at least *two* shall be offered by the college)

- (i) Number Theory
- (ii) Linear Programming and Applications
- (iii) Mechanics

# Semester-I

#### **BMATH101: Calculus**

**Total Marks: 150** (Theory: 75, Internal Assessment: 25 and Practical: 50)

**Workload:** 4 Lectures, 4 Practicals (per week) **Credits:** 6 (4+2)

**Duration:** 14 Weeks (56 Hrs. Theory + 56 Hrs. Practical) **Examination:** 3 Hrs.

Course Objectives: The primary objective of this course is to introduce the basic tools of calculus and geometric properties of different conic sections which are helpful in understanding their applications in planetary motion, design of telescope and to the real-world problems. Also, to carry out the hand on sessions in computer lab to have a deep conceptual understanding of the above tools to widen the horizon of students' self-experience.

## **Course Learning Outcomes:** This course will enable the students to:

- i) Learn first and second derivative tests for relative extrema and apply the knowledge in problems in business, economics and life sciences.
- ii) Sketch curves in a plane using its mathematical properties in the different coordinate systems of reference.
- iii) Compute area of surfaces of revolution and the volume of solids by integrating over cross-sectional areas.
- iv) Understand the calculus of vector functions and its use to develop the basic principles of planetary motion.

#### **Unit 1: Derivatives for Graphing and Applications**

The first-derivative test for relative extrema, Concavity and inflection points, Second-derivative test for relative extrema, Curve sketching using first and second derivative tests; Limits to infinity and infinite limits, Graphs with asymptotes, L'Hôpital's rule; Applications in business, economics and life sciences; Higher order derivatives, Leibniz rule.

## **Unit 2: Sketching and Tracing of Curves**

Parametric representation of curves and tracing of parametric curves (except lines in  $\mathbb{R}^3$ ), Polar coordinates and tracing of curves in polar coordinates; Techniques of sketching conics, Reflection properties of conics, Rotation of axes and second degree equations, Classification into conics using the discriminant.

#### **Unit 3: Volume and Area of Surfaces**

Volumes by slicing disks and method of washers, Volumes by cylindrical shells, Arc length, Arc length of parametric curves, Area of surface of revolution; Hyperbolic functions; Reduction formulae.

# **Unit 4: Vector Calculus and its Applications**

Introduction to vector functions and their graphs, Operations with vector functions, Limits and continuity of vector functions, Differentiation and integration of vector functions; Modeling ballistics and planetary motion, Kepler's second law; Unit tangent, Normal and binormal vectors, Curvature.

#### **References:**

- 1. Anton, Howard, Bivens, Irl, & Davis, Stephen (2013). *Calculus* (10th ed.). John Wiley & Sons Singapore Pte. Ltd. Indian Reprint (2016) by Wiley India Pvt. Ltd. Delhi.
- 2. Prasad, Gorakh (2016). *Differential Calculus* (19th ed.). Pothishala Pvt. Ltd. Allahabad.
- 3. Strauss, Monty J., Bradley, Gerald L., & Smith, Karl J. (2007). *Calculus* (3rd ed.). Dorling Kindersley (India) Pvt. Ltd. (Pearson Education). Delhi. Indian Reprint 2011.

# **Additional Reading:**

i. Thomas, Jr. George B., Weir, Maurice D., & Hass, Joel (2014). *Thomas' Calculus* (13th ed.). Pearson Education, Delhi. Indian Reprint 2017.

# Practical / Lab work to be performed in Computer Lab.

List of the practicals to be done using Mathematica /MATLAB /Maple/Scilab/Maxima etc.

1. Plotting the graphs of the following functions:

$$ax$$
,  $[x]$ (greatest integer function),  $\sqrt{ax+b}$ ,  $|ax+b|$ ,  $c \pm |ax+b|$ ,  $x^{\pm n}$ ,  $x^{\frac{1}{n}}$  ( $n \in \mathbb{Z}$ ),  $\frac{|x|}{x}$ ,  $\sin\left(\frac{1}{x}\right)$ ,  $x\sin\left(\frac{1}{x}\right)$ , and  $e^{\pm\frac{1}{x}}$ , for  $x \neq 0$ ,  $e^{ax+b}$ ,  $\log(ax+b)$ ,  $1/(ax+b)$ ,  $\sin(ax+b)$ ,  $\cos(ax+b)$ ,  $|\sin(ax+b)|$ ,  $|\cos(ax+b)|$ .

Observe and discuss the effect of changes in the real constants a, b and c on the graphs.

- 2. Plotting the graphs of polynomial of degree 4 and 5, and their first and second derivatives, and analysis of these graphs in context of the concepts covered in Unit 1.
- 3. Sketching parametric curves, e.g., trochoid, cycloid, epicycloid and hypocycloid.
- 4. Tracing of conics in Cartesian coordinates.
- 5. Obtaining surface of revolution of curves.
- 6. Graph of hyperbolic functions.
- 7. Computation of limit, Differentiation, Integration and sketching of vector-valued functions
- 8. Complex numbers and their representations, Operations like addition, multiplication, division, modulus. Graphical representation of polar form.
- 9. Find numbers between two real numbers and plotting of finite and infinite subset of R.
- 10. Matrix operations: addition, multiplication, inverse, transpose; Determinant, Rank, Eigenvectors, Eigenvalues, Characteristic equation and verification of the Cayley–Hamilton theorem, Solving the systems of linear equations.

# Teaching Plan (Theory of BMATH101: Calculus):

**Week 1:** The first-derivative test for relative extrema, Concavity and inflection points, Second-derivative test for relative extrema, Curve sketching using first and second derivative tests.

[3] Chapter 4 (Section 4.3).

Week 2: Limits to infinity and infinite limits, Graphs with asymptotes, Vertical tangents and cusps, L'Hôpital's rule.

[3] Chapter 4 (Sections 4.4 and 4.5).

Week 3: Applications of derivatives in business, economics and life sciences. Higher order derivatives and Leibniz rule for higher order derivatives for the product of two functions.

- [3] Chapter 4 (Section 4.7).
- [2] Chapter 5 (Sections 5.1, 5.2 and 5.4).

- Week 4: Parametric representation of curves and tracing of parametric curves (except lines in  $\mathbb{R}^3$ ), Polar coordinates and the relationship between Cartesian and polar coordinates.
  - [3] Chapter 9 [Section 9.4 (Pages 471 to 475)].
  - [1] Chapter 10 (Sections 10.1, and 10.2 up to Example 2, Page 707).

Weeks 5 and 6: Tracing of curves in polar coordinates. Techniques of sketching conics: parabola, ellipse and hyperbola.

- [1] Sections 10.2 (Pages 707 to 717), and 10.4 up to Example 10 Page 742)].
- Week 7: Reflection properties of conics, Rotation of axes, Second degree equations and their classification into conics using the discriminant.
  - [1] Sections 10.4 (Pages 742 to 744) and 10.5.

Weeks 8 and 9: Volumes by slicing disks and method of washers, Volumes by cylindrical shells, Arc length, Arc length of parametric curves.

- [1] Chapter 5 (Sections 5.2, 5.3 and 5.4).
- Week 10: Area of surface of revolution; Hyperbolic functions.
  - [1] Sections 5.5 and 6.8.
- Week 11: Reduction formulae, and to obtain the iterative formulae for the integrals of the form:  $\int \sin^n x \, dx$ ,  $\int \cos^n x \, dx$ ,  $\int \tan^n x \, dx$ ,  $\int \sec^n x \, dx$  and  $\int \sin^m x \cos^n x \, dx$ .
  - [1] Chapter 7 [Sections 7.2 and 7.3 (Pages 497 to 503)].
- Week 12: Introduction to vector functions and their graphs, Operations with vector functions, Limits and continuity of vector functions, Differentiation and tangent vectors.
  - [3] Chapter 10 (Sections 10.1 and 10.2 up to Page 504).
- Week 13: Properties of vector derivatives and integration of vector functions; Modeling ballistics and planetary motion, Kepler's second law.
  - [3] Chapter 10 [Sections 10.2 (Pages 505 to 511) and 10.3].
- Week 14: Unit tangent, Normal and binormal vectors, Curvature.
  - [1] Sections 12.4 and 12.5.

## **Facilitating the Achievement of Course Learning Outcomes**

Unit No.	Course Learning Outcomes	Teaching and Learning Activity	Assessment Tasks
1.	Learn first and second derivative tests for relative extrema and apply the knowledge in problems in business, economics and life sciences.	<ul><li>(i) Each topic to be explained with illustrations.</li><li>(ii) Students to be encouraged to discover the relevant concepts.</li><li>(iii) Students be given</li></ul>	<ul> <li>Presentations and class discussions.</li> <li>Assignments and class tests.</li> <li>Student</li> </ul>
2.	Sketch curves in a plane using its mathematical properties in the different coordinate systems of reference.	homework/assignments. (iv) Discuss and solve the theoretical and practical problems in the class.	presentations.  • Mid-term examinations.  • Practical and
3.	Compute area of surfaces of revolution and the volume of solids by integrating over cross-sectional areas.	(v) Students to be encouraged to apply concepts to real world problems.	viva-voce examinations. • End-term examinations.
4.	Understand the calculus of vector functions and its use to develop the basic principles of planetary motion.		

**Keywords:** Concavity, Extrema, Inflection point, Hyperbolic functions, Leibniz rule, L'Hôpital's rule, Polar and parametric coordinates, Vector functions.

# BMATH102: Algebra

**Total Marks: 100** (Theory: 75, Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** The primary objective of this course is to introduce the basic tools of theory of equations, complex numbers, number theory and matrices to understand their connection with the real-world problems. Perform matrix algebra with applications to computer graphics.

# **Course Learning Outcomes:** This course will enable the students to:

- i) Employ De Moivre's theorem in a number of applications to solve numerical problems.
- ii) Learn about equivalent classes and cardinality of a set.
- iii) Use modular arithmetic and basic properties of congruences.
- iv) Recognize consistent and inconsistent systems of linear equations by the row echelon form of the augmented matrix.
- v) Find eigenvalues and corresponding eigenvectors for a square matrix.

# **Unit 1: Theory of Equations and Complex Numbers**

Polynomials, The remainder and factor theorem, Synthetic division, Factored form of a polynomial, Fundamental theorem of algebra, Relations between the roots and the coefficients of polynomial equations, Theorems on imaginary, integral and rational roots; Polar representation of complex numbers, De Moivre's theorem for integer and rational indices and their applications. The *n*th roots of unity.

# **Unit 2: Equivalence Relations and Functions**

Equivalence relations, Functions, Composition of functions, Invertibility and inverse of functions, One-to-one correspondence and the cardinality of a set.

## **Unit 3: Basic Number Theory**

Well ordering principle, The division algorithm in  $\mathbb{Z}$ , Divisibility and the Euclidean algorithm, Fundamental theorem of arithmetic, Modular arithmetic and basic properties of congruences; Principle of mathematical induction.

#### **Unit 4: Row Echelon Form of Matrices and Applications**

Systems of linear equations, Row reduction and echelon forms, Vector equations, The matrix equation  $A\mathbf{x} = b$ , Solution sets of linear systems, The inverse of a matrix; Subspaces, Linear independence, Basis and dimension, The rank of a matrix and applications; Introduction to linear transformations, The matrix of a linear transformation; Applications to computer graphics, Eigenvalues and eigenvectors, The characteristic equation and Cayley–Hamilton theorem.

# References:

1. Andreescu, Titu & Andrica Dorin. (2014). *Complex Numbers from A to...Z.* (2nd ed.). Birkhäuser.

- 2. Dickson, Leonard Eugene (2009). First Course in the Theory of Equations. The Project Gutenberg EBook (http://www.gutenberg.org/ebooks/29785)
- 3. Goodaire, Edgar G., & Parmenter, Michael M. (2005). *Discrete Mathematics with Graph Theory* (3rd ed.). Pearson Education Pvt. Ltd. Indian Reprint 2015.
- 4. Kolman, Bernard, & Hill, David R. (2001). *Introductory Linear Algebra with Applications* (7th ed.). Pearson Education, Delhi. First Indian Reprint 2003.
- 5. Lay, David C., Lay, Steven R., & McDonald, Judi J. (2016). *Linear Algebra and its Applications* (5th ed.). Pearson Education.

# **Additional Readings:**

- i. Andrilli, Stephen, & Hecker, David (2016). *Elementary Linear Algebra* (5th ed.). Academic Press, Elsevier India Private Limited.
- ii. Burton, David M. (2012). *Elementary Number Theory* (7th ed.). McGraw-Hill Education Pvt. Ltd. Indian Reprint.

# **Teaching Plan (BMATH102: Algebra):**

Weeks 1 and 2: Polynomials, The remainder and factor theorem, Synthetic division, Factored form of a polynomial, Fundamental theorem of algebra, Relations between the roots and the coefficients of polynomial equations, Theorems on imaginary, integral and rational roots.

[2] Chapter II (Sections 12 to 16, 19 to 21, 24 and 27, Statement of the Fundamental theorem of algebra).

**Weeks 3 and 4:** Polar representation of complex numbers, De Moivre's theorem for integer and rational indices and their applications, The *n*th roots of unity.

[1] Chapter 2 [Section 2.1(2.1.1 to 2.1.3), Section 2.2 (2.2.1, 2.2.2 (up to Page 45, without propositions), 2.2.3].

Weeks 5 and 6. Equivalence relations, Functions, Composition of functions, Invertibility and inverse of functions, One-to-one correspondence and the cardinality of a set.

[3] Chapter 2 (Section 2.4 (2.4.1 to 2.4.4)), and Chapter 3.

Weeks 7 and 8: Well ordering principle, The division algorithm in  $\mathbb{Z}$ , Divisibility and the Euclidean algorithm, Modular arithmetic and basic properties of congruences, Statements of the fundamental theorem of arithmetic and principle of mathematical induction.

[3] Chapter 4 [Sections 4.1 (4.1.2,4.1.5,4.1.6), 4.2 (4.2.1 to 4.2.11, up to problem 11), 4.3 (4.3.7 to 4.3.9), 4.4 (4.4.1 to 4.4.8)], and Chapter 5 (Section 5.1.1).

Weeks 9 and 10: Systems of linear equations, Row reduction and echelon forms, Vector equations, The matrix equation  $A\mathbf{x} = b$ , Solution sets of linear systems, The inverse of a matrix.

[5] Chapter 1 (Sections 1.1 to 1.5) and Chapter 2 (Section 2.2).

Week 11 and 12: Subspaces, Linear independence, Basis and dimension, The rank of a matrix and applications.

[4] Chapter 6 (Sections 6.2, 6.3, 6.4, and 6.6).

Weeks 13: Introduction to linear transformations, Matrix of a linear transformation; Applications to computer graphics.

[5] Chapter 1 (Sections 1.8 and 1.9), and Chapter 2 (Section 2.7).

Week 14: Eigenvalues and eigenvectors, The characteristic equation and Cayley–Hamilton theorem.

[5] Chapter 5 (Sections 5.1 and 5.2, Supplementary Exercises 5 and 7, Page 328).

## **Facilitating the Achievement of Course Learning Outcomes**

Unit No.	Course Learning Outcomes	Teaching and Learning Activity	Assessment Tasks
1.	Employ De Moivre's theorem in a number of applications to solve	(i) Each topic to be explained with examples.	• Student

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	numerical problems.	(ii) Students to be involved in	presentations.
2.	Learn about equivalent classes and cardinality of a set.	discussions and encouraged to ask questions.	<ul> <li>Participation in discussions.</li> </ul>
3.	Use modular arithmetic and basic properties of congruences.	(iii) Students to be given homework/assignments.	Assignments and class tests.
4.	Recognize consistent and inconsistent systems of linear equations by the row echelon form of the augmented matrix.  Find eigenvalues and corresponding eigenvectors for a square matrix.	(iv) Students to be encouraged to give short presentations.	<ul> <li>Mid-term examinations.</li> <li>End-term examinations.</li> </ul>

**Keywords:** Cardinality of a set, Cayley–Hamilton theorem, De Moivre's theorem, Eigenvalues and eigenvectors, Equivalence relations, Modular arithmetic, Row echelon form, The Fundamental theorem of algebra.

# Semester-II

# **BMATH203: Real Analysis**

**Total Marks: 100** (Theory: 75, Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** The course will develop a deep and rigorous understanding of real line  $\mathbb{R}$ . and of defining terms to prove the results about convergence and divergence of sequences and series of real numbers. These concepts have wide range of applications in real life scenario.

# **Course Learning Outcomes:** This course will enable the students to:

- i) Understand many properties of the real line  $\mathbb{R}$ , including completeness and Archimedean properties.
- ii) Learn to define sequences in terms of functions from  $\mathbb{N}$  to a subset of  $\mathbb{R}$ .
- iii) Recognize bounded, convergent, divergent, Cauchy and monotonic sequences and to calculate their limit superior, limit inferior, and the limit of a bounded sequence.
- iv) Apply the ratio, root, alternating series and limit comparison tests for convergence and absolute convergence of an infinite series of real numbers.

#### **Unit 1: Real Number System** $\mathbb{R}$

Algebraic and order properties of  $\mathbb{R}$ , Absolute value of a real number; Bounded above and bounded below sets, Supremum and infimum of a nonempty subset of  $\mathbb{R}$ .

# Unit 2: Properties of $\mathbb{R}$

The completeness property of  $\mathbb{R}$ , Archimedean property, Density of rational numbers in  $\mathbb{R}$ ; Definition and types of intervals, Nested intervals property; Neighborhood of a point in  $\mathbb{R}$ , Open and closed sets in  $\mathbb{R}$ .

## Unit 3: Sequences in $\mathbb{R}$

Convergent sequence, Limit of a sequence, Bounded sequence, Limit theorems, Monotone sequences, Monotone convergence theorem, Subsequences, Bolzano–Weierstrass theorem for sequences, Limit superior and limit inferior for bounded sequence, Cauchy sequence, Cauchy's convergence criterion.

#### **Unit 4: Infinite Series**

Convergence and divergence of infinite series of real numbers, Necessary condition for convergence, Cauchy criterion for convergence; Tests for convergence of positive term series: Integral test, Basic comparison test, Limit comparison test, D'Alembert's ratio test, Cauchy's *n*th root test; Alternating series, Leibniz test, Absolute and conditional convergence.

#### **References:**

- 1. Bartle, Robert G., & Sherbert, Donald R. (2015). *Introduction to Real Analysis* (4th ed.). Wiley India Edition. New Delhi.
- 2. Bilodeau, Gerald G., Thie, Paul R., & Keough, G. E. (2010). *An Introduction to Analysis* (2nd ed.). Jones & Bartlett India Pvt. Ltd. Student Edition. Reprinted 2015.

3. Denlinger, Charles G. (2011). *Elements of Real Analysis*. Jones & Bartlett India Pvt. Ltd. Student Edition. Reprinted 2015.

## **Additional Readings:**

- i. Ross, Kenneth A. (2013). *Elementary Analysis: The Theory of Calculus* (2nd ed.). Undergraduate Texts in Mathematics, Springer. Indian Reprint.
- ii. Thomson, Brian S., Bruckner, Andrew. M., & Bruckner, Judith B. (2001). *Elementary Real Analysis*. Prentice Hall.

# **Teaching Plan (BMATH203: Real Analysis):**

Weeks 1 and 2: Algebraic and order properties of  $\mathbb{R}$ . Absolute value of a real number; Bounded above and bounded below sets, Supremum and infimum of a nonempty subset of  $\mathbb{R}$ .

[1] Chapter 2 [Sections 2.1, 2.2 (2.2.1 to 2.2.6) and 2.3 (2.3.1 to 2.3.5)]

Weeks 3 and 4: The completeness property of  $\mathbb{R}$ , Archimedean property, Density of rational numbers in  $\mathbb{R}$ , Definition and types of intervals, Nested intervals property; Neighborhood of a point in  $\mathbb{R}$ , Open and closed sets in  $\mathbb{R}$ .

- [1] Sections 2.3 (2.3.6), 2.4 (2.4.3 to 2.4.9), and 2.5 up to Theorem 2.5.3.
- [1] Chapter 11 [Section 11.1 (11.1.1 to 11.1.3)].

Weeks 5 and 6: Sequences and their limits, Bounded sequence, Limit theorems.

[1] Sections 3.1, 3.2.

Week 7: Monotone sequences, Monotone convergence theorem and applications.

[1] Section 3.3.

Week 8: Subsequences and statement of the Bolzano-Weierstrass theorem. Limit superior and limit inferior for bounded sequence of real numbers with illustrations only.

[1] Chapter 3 [Section 3.4 (3.4.1 to 3.4.12), except 3.4.4, 3.4.7, 3.4.9 and 3.4.11].

Week 9: Cauchy sequences of real numbers and Cauchy's convergence criterion.

[1] Chapter 3 [Section 3.5 (3.5.1 to 3.5.6)].

Week 10: Convergence and divergence of infinite series, Sequence of partial sums of infinite series, Necessary condition for convergence, Cauchy criterion for convergence of series.

[3] Section 8.1.

Weeks 11 and 12: Tests for convergence of positive term series: Integral test statement and convergence of *p*-series, Basic comparison test, Limit comparison test with applications, D'Alembert's ratio test and Cauchy's *n*th root test.

[3] Chapter 8 (Section 8.2 up to 8.2.19).

Weeks 13 and 14: Alternating series, Leibniz test, Absolute and conditional convergence.

[2] Chapter 6 (Section 6.2).

# **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment Tasks
No.		Activity	
1. & 2.	Understand many properties of the real line $\mathbb{R}$ including, completeness and Archimedean properties.	(i) Each topic to be explained with examples.	• Presentations and participation in discussions.
3.	Learn to define sequences in terms of functions from N to a subset of R. Recognize bounded, convergent, divergent, Cauchy and monotonic sequences and to calculate their limit superior, limit inferior, and the limit of a bounded sequence.	<ul> <li>(ii) Students to be involved in discussions and encouraged to ask questions.</li> <li>(iii) Students to be given homework/assignments.</li> <li>(iv) Students to be</li> </ul>	<ul> <li>Assignments and class tests.</li> <li>Mid-term examinations.</li> <li>End-term examinations.</li> </ul>

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4.	Apply the ratio, root, alternating series and limit comparison tests for convergence and absolute convergence of an infinite series of real numbers.	encouraged to give short presentations. (v) Illustrate the concepts through CAS.	
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**Keywords:** Archimedean property, Absolute and conditional convergence of series, Bolzano–Weierstrass theorem, Cauchy sequence, Convergent sequence, Leibniz test, Limit of a sequence, Nested intervals property, Open and closed sets in  $\mathbb{R}$ .

# **BMATH204: Differential Equations**

**Total Marks: 150** (Theory: 75, Internal Assessment: 25 and Practical: 50)

**Workload:** 4 Lectures, 4 Practicals (per week) **Credits:** 6 (4+2)

**Duration:** 14 Weeks (56 Hrs. Theory + 56 Hrs. Practical) **Examination:** 3 Hrs.

**Course Objectives:** The main objective of this course is to introduce the students to the exciting world of differential equations, mathematical modeling and their applications.

# **Course Learning Outcomes:** The course will enable the students to:

- i) Learn basics of differential equations and mathematical modeling.
- ii) Formulate differential equations for various mathematical models.
- iii) Solve first order non-linear differential equations and linear differential equations of higher order using various techniques.
- iv) Apply these techniques to solve and analyze various mathematical models.

# **Unit 1: Differential Equations and Mathematical Modeling**

Differential equations and mathematical models, Order and degree of a differential equation, Exact differential equations and integrating factors of first order differential equations, Reducible second order differential equations, Applications of first order differential equations to acceleration-velocity model, Growth and decay model.

#### **Unit 2: Population Growth Models**

Introduction to compartmental models, Lake pollution model (with case study of Lake Burley Griffin), Drug assimilation into the blood (case of a single cold pill, case of a course of cold pills, case study of alcohol in the bloodstream), Exponential growth of population, Limited growth of population, Limited growth with harvesting.

# **Unit 3: Second and Higher Order Differential Equations**

General solution of homogeneous equation of second order, Principle of superposition for a homogeneous equation; Wronskian, its properties and applications, Linear homogeneous and non-homogeneous equations of higher order with constant coefficients, Euler's equation, Method of undetermined coefficients, Method of variation of parameters, Applications of second order differential equations to mechanical vibrations.

#### **Unit 4: Analysis of Mathematical Models**

Interacting population models, Epidemic model of influenza and its analysis, Predator-prey model and its analysis, Equilibrium points, Interpretation of the phase plane, Battle model and its analysis.

#### **References:**

- 1. Barnes, Belinda & Fulford, Glenn R. (2015). *Mathematical Modelling with Case Studies, Using Maple and MATLAB* (3rd ed.). CRC Press, Taylor & Francis Group.
- 2. Edwards, C. Henry, Penney, David E., & Calvis, David T. (2015). *Differential Equation and Boundary Value Problems: Computing and Modeling* (5th ed.). Pearson Education.
- 3. Ross, Shepley L. (2004). Differential Equations (3rd ed.). John Wiley & Sons. India

# **Additional Reading:**

i. Ross, Clay C. (2004). Differential Equations: An Introduction with Mathematica® (2nd ed.). Springer.

# Practical / Lab work to be performed in a Computer Lab:

Modeling of the following problems using Mathematica /MATLAB/Maple/Maxima/Scilab etc.

- 1. Plotting of second and third order respective solution family of differential equation.
- 2. Growth and decay model (exponential case only).
- 3. (i) Lake pollution model (with constant/seasonal flow and pollution concentration).
  - (ii) Case of single cold pill and a course of cold pills.
  - (iii) Limited growth of population (with and without harvesting).
- 4. (i) Predatory-prey model (basic Volterra model, with density dependence, effect of DDT, two prey one predator).
  - (ii) Epidemic model of influenza (basic epidemic model, contagious for life, disease with carriers).
  - (iii) Battle model (basic battle model, jungle warfare, long range weapons).
- 5. Plotting of recursive sequences, and study of the convergence.
- 6. Find a value  $m \in \mathbb{N}$  that will make the following inequality holds for all n > m:

(i) 
$$\left| \sqrt[n]{0.5} - 1 \right| < 10^{-3}$$
, (ii)  $\left| \sqrt[n]{n} - 1 \right| < 10^{-3}$ , (iii)  $(0.9)^n < 10^{-3}$ , (iv)  $\frac{2^n}{n!} < 10^{-7}$ , etc.

- 7. Verify the Bolzano–Weierstrass theorem through plotting of sequences and hence identify convergent subsequences from the plot.
- 8. Study the convergence/divergence of infinite series of real numbers by plotting their sequences of partial sum.
- 9. Cauchy's root test by plotting *n*th roots.
- 10. D'Alembert's ratio test by plotting the ratio of nth and (n+1)th term of the given series of positive terms.
- 11. For the following sequences  $\langle a_n \rangle$ , given  $\varepsilon = \frac{1}{2^k}$ ,  $p = 10^j$ , k = 0,1,2,...; j = 1,2,3,...

Find  $m \in \mathbb{N}$  such that

(i) 
$$|a_{m+p} - a_m| < \varepsilon$$
, (ii)  $|a_{2m+p} - a_{2m}| < \varepsilon$ , where  $a_n$  is given as:

(a) 
$$\frac{n+1}{n}$$
, (b)  $\frac{1}{n}$ , (c)  $1 - \frac{1}{2} + \frac{1}{3} - \dots + \frac{(-1)^{n-1}}{n}$   
(d)  $\frac{(-1)^n}{n}$ , (e)  $2^{-n}n^2$ , (f)  $1 + \frac{1}{2!} + \dots + \frac{1}{n!}$ .

12. For the following series  $\sum a_n$ , calculate

(i) 
$$\left| \frac{a_{n+1}}{a_n} \right|$$
, (ii)  $|a_n|^{\frac{1}{n}}$ , for  $n = 10^j$ ,  $j = 1,2,3,...$ ,

and identify the convergent series, where  $a_n$  is given as:

$$(a) \left(\frac{1}{n}\right)^{1/n}, \quad (b) \frac{1}{n}, \quad (c) \frac{1}{n^2}, \quad (d) \left(1 + \frac{1}{\sqrt{n}}\right)^{-n^{3/2}},$$

$$(e) \frac{n!}{n^n}, \quad (f) \frac{n^3 + 5}{3^n + 2}, \quad (g) \frac{1}{n^2 + n}, \quad (\Box) \frac{1}{\sqrt{n+1}},$$

$$(i) \cos n, \quad (j) \frac{1}{n \log n}, \quad (k) \frac{1}{n (\log n)^2}.$$

## **Teaching Plan (Theory of BMATH204: Differential Equations):**

Weeks 1 and 2: Differential equations and mathematical models, Order and degree of a differential equation, Exact differential equations and integrating factors of first order differential equations, Reducible second order differential equations.

- [2] Chapter 1 (Sections 1.1 and 1.6).
- [3] Chapter 2.
- Week 3: Application of first order differential equations to acceleration-velocity model, Growth and decay model.
  - [2] Chapter 1 (Section 1.4, Pages 35 to 38), and Chapter 2 (Section 2.3).
  - [3] Chapter 3 (Section 3.3, A and B with Examples 3.8, 3.9).
- **Week 4:** Introduction to compartmental models, Lake pollution model (with case study of Lake Burley Griffin).
  - [1] Chapter 2 (Sections 2.1, 2.5 and 2.6).
- Week 5: Drug assimilation into the blood (case of a single cold pill, case of a course of cold pills, Case study of alcohol in the bloodstream).
  - [1] Chapter 2 (Sections 2.7 and 2.8).
- Week 6: Exponential growth of population, Density dependent growth, Limited growth with harvesting.
  - [1] Chapter 3 (Sections 3.1 to 3.3).
- Weeks 7 to 9: General solution of homogeneous equation of second order, Principle of superposition for a homogeneous equation; Wronskian, its properties and applications; Linear homogeneous and non-homogeneous equations of higher order with constant coefficients; Euler's equation.
  - [2] Chapter 3 (Sections 3.1 to 3.3).
- Weeks 10 and 11: Method of undetermined coefficients, Method of variation of parameters; Applications of second order differential equations to mechanical vibrations.
  - [2] Chapter 3 (Sections 3.4 (Pages 172 to 177) and 3.5).
- Weeks 12 to 14: Interacting population models, Epidemic model of influenza and its analysis, Predator-prey model and its analysis, Equilibrium points, Interpretation of the phase plane, Battle model and its analysis.
  - [1] Chapter 5 (Sections 5.1, 5.2, 5.4 and 5.9), and Chapter 6 (Sections 6.1 to 6.4).

# **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment Tasks
No.		Activity	
1.	Learn basics of differential equations and mathematical	(i) Each topic to be explained with examples and illustrated	• Presentations and participation in
	modeling.	on computers using	discussions.
2.	Formulate differential equations	Mathematica /MATLAB	<ul> <li>Assignments and</li> </ul>
	for various mathematical models.	/Maple/Maxima/Scilab.	class tests.
3.	Solve first order non-linear	(ii) Students to be involved in	• Mid-term
	differential equations and linear	discussions and encouraged	examinations.
	differential equations of higher	to ask questions.	<ul> <li>Practical and</li> </ul>
	order using various techniques.	(iii) Students to be given	viva-voce
4.	Apply these techniques to solve	homework/assignments.	examinations.
	and analyze various mathematical	(iv) Students to be encouraged	• End-term
	models.	to give short presentations.	examinations.

**Keywords:** Battle model, Epidemic model, Euler's equation, Exact differential equation, Integrating factor, Lake pollution model, Mechanical vibrations, Phase plane, Predator-prey model, Wronskian and its properties.

# Semester-III

# **BMATH305: Theory of Real Functions**

**Total Marks: 100** (Theory: 75, Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** It is a basic course on the study of real valued functions that would develop an analytical ability to have a more matured perspective of the key concepts of calculus, namely, limits, continuity, differentiability and their applications.

# **Course Learning Outcomes:** This course will enable the students to:

- i) Have a rigorous understanding of the concept of limit of a function.
- ii) Learn about continuity and uniform continuity of functions defined on intervals.
- iii) Understand geometrical properties of continuous functions on closed and bounded intervals.
- iv) Learn extensively about the concept of differentiability using limits, leading to a better understanding for applications.
- v) Know about applications of mean value theorems and Taylor's theorem.

#### **Unit 1: Limits of Functions**

Limits of functions ( $\varepsilon - \delta$  approach), Sequential criterion for limits, Divergence criteria, Limit theorems, One-sided limits, Infinite limits and limits at infinity.

#### **Unit 2: Continuous Functions and their Properties**

Continuous functions, Sequential criterion for continuity and discontinuity, Algebra of continuous functions, Properties of continuous functions on closed and bounded intervals; Uniform continuity, Non-uniform continuity criteria, Uniform continuity theorem.

## **Unit 3: Derivability and its Applications**

Differentiability of a function, Algebra of differentiable functions, Carathéodory's theorem, Chain rule; Relative extrema, Interior extremum theorem, Rolle's theorem, Mean-value theorem and applications, Intermediate value property of derivatives, Darboux's theorem.

#### **Unit 4: Taylor's Theorem and its Applications**

Taylor polynomial, Taylor's theorem with Lagrange form of remainder, Application of Taylor's theorem in error estimation; Relative extrema, and to establish a criterion for convexity; Taylor's series expansions of  $e^x$ ,  $\sin x$  and  $\cos x$ .

#### Reference:

1. Bartle, Robert G., & Sherbert, Donald R. (2015). *Introduction to Real Analysis* (4th ed.). Wiley India Edition. New Delhi.

## **Additional Readings:**

- i. Ghorpade, Sudhir R. & Limaye, B. V. (2006). *A Course in Calculus and Real Analysis*. Undergraduate Texts in Mathematics, Springer (SIE). First Indian reprint.
- ii. Mattuck, Arthur. (1999). Introduction to Analysis, Prentice Hall.

iii. Ross, Kenneth A. (2013). *Elementary Analysis: The Theory of Calculus* (2nd ed.). Undergraduate Texts in Mathematics, Springer. Indian Reprint.

# **Teaching Plan (BMATH305: Theory of Real Functions):**

- Week 1: Definition of the limit, Sequential criterion for limits, Criterion for non-existence of limit.
  - [1] Chapter 4 (Section 4.1).
- Week 2: Algebra of limits of functions with illustrations and examples, Squeeze theorem.
  - [1] Chapter 4 (Section 4.2).
- Week 3: Definition and illustration of the concepts of one-sided limits, Infinite limits and limits at infinity.
  - [1] Chapter 4 (Section 4.3).
- Weeks 4 and 5: Definitions of continuity at a point and on a set, Sequential criterion for continuity, Algebra of continuous functions, Composition of continuous functions.
  - [1] Sections 5.1 and 5.2.
- Weeks 6 and 7: Various properties of continuous functions defined on an interval, viz., Boundedness theorem, Maximum-minimum theorem, Statement of the location of roots theorem, Intermediate value theorem and the preservation of intervals theorem.
  - [1] Chapter 5 (Section 5.3).
- Week 8: Definition of uniform continuity, Illustration of non-uniform continuity criteria, Uniform continuity theorem.
  - [1] Chapter 5 [Section 5.4 (5.4.1 to 5.4.3)].
- Weeks 9 and 10: Differentiability of a function, Algebra of differentiable functions, Carathéodory's theorem and chain rule.
  - [1] Chapter 6 [Section 6.1 (6.1.1 to 6.1.7)].
- Weeks 11 and 12: Relative extrema, Interior extremum theorem, Mean value theorem and its applications, Intermediate value property of derivatives Darboux's theorem.
  - [1] Section 6.2.
- Weeks 13 and 14: Taylor polynomial, Taylor's theorem and its applications, Taylor's series expansions of  $e^x$ ,  $\sin x$  and  $\cos x$ .
  - [1] Chapter 6 (Sections 6.4.1 to 6.4.6), and Chapter 9 (Example 9.4.14, Page 286).

# **Facilitating the Achievement of Course Learning Outcomes**

Unit No.	Course Learning Outcomes	Teaching and Learning Activity	Assessment Tasks
1.	Have a rigorous understanding of the concept of limit of a function.	(i) Each topic to be explained with examples.	• Presentations and participation in
2.	Learn about continuity and uniform continuity of functions defined on intervals. Understand geometrical properties of continuous functions on closed and bounded intervals.	<ul><li>(ii) Students to be involved in discussions and encouraged to ask questions.</li><li>(iii) Students to be given homework/ assignments.</li></ul>	<ul> <li>discussions.</li> <li>Assignments and class tests.</li> <li>Mid-term examinations.</li> <li>End-term</li> </ul>
3.	Learn extensively about the concept of differentiability using limits, leading to a better understanding for applications.	<ul><li>(iv) Students to be encouraged to give short presentations.</li><li>(v) Illustrate the concepts</li></ul>	examinations.
4.	Know about applications of mean value theorems and Taylor's theorem.	through CAS.	

**Keywords:** Continuity, Convexity, Differentiability, Limit, Relative extrema, Rolle's theorem, Taylor's theorem, Uniform continuity.

# BMATH306: Group Theory-I

**Total Marks: 100** (Theory: 75, Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** The objective of the course is to introduce the fundamental theory of groups and their homomorphisms. Symmetric groups and group of symmetries are also studied in detail. Fermat's Little theorem as a consequence of the Lagrange's theorem on finite groups.

# **Course Learning Outcomes:** The course will enable the students to:

- i) Recognize the mathematical objects that are groups, and classify them as abelian, cyclic and permutation groups, etc.
- ii) Link the fundamental concepts of groups and symmetrical figures.
- iii) Analyze the subgroups of cyclic groups and classify subgroups of cyclic groups.
- iv) Explain the significance of the notion of cosets, normal subgroups and factor groups.
- v) Learn about Lagrange's theorem and Fermat's Little theorem.
- vi) Know about group homomorphisms and group isomorphisms.

## **Unit 1: Groups and its Elementary Properties**

Symmetries of a square, Dihedral groups, Definition and examples of groups including permutation groups and quaternion groups (illustration through matrices), Elementary properties of groups.

## **Unit 2: Subgroups and Cyclic Groups**

Subgroups and examples of subgroups, Centralizer, Normalizer, Center of a group, Product of two subgroups; Properties of cyclic groups, Classification of subgroups of cyclic groups.

## **Unit 3: Permutation Groups and Lagrange's Theorem**

Cycle notation for permutations, Properties of permutations, Even and odd permutations, Alternating groups; Properties of cosets, Lagrange's theorem and consequences including Fermat's Little theorem; Normal subgroups, Factor groups, Cauchy's theorem for finite abelian groups.

#### **Unit 4: Group Homomorphisms**

Group homomorphisms, Properties of homomorphisms, Group isomorphisms, Cayley's theorem, Properties of isomorphisms, First, Second and Third isomorphism theorems for groups.

#### **Reference:**

1. Gallian, Joseph. A. (2013). *Contemporary Abstract Algebra* (8th ed.). Cengage Learning India Private Limited, Delhi. Fourth impression, 2015.

#### **Additional Reading:**

i. Rotman, Joseph J. (1995). *An Introduction to The Theory of Groups* (4th ed.). Springer-Verlag, New York.

# **Teaching Plan (BMATH306: Group Theory-I):**

Week 1: Symmetries of a square, Dihedral groups, Definition and examples of groups including permutation groups and quaternion groups (illustration through matrices).

- [1] Chapter 1.
- Week 2: Definition and examples of groups, Elementary properties of groups.
  - [1] Chapter 2.
- **Week 3:** Subgroups and examples of subgroups, Centralizer, Normalizer, Center of a Group, Product of two subgroups.
  - [1] Chapter 3.
- Weeks 4 and 5: Properties of cyclic groups. Classification of subgroups of cyclic groups.
  - [1] Chapter 4

Weeks 6 and 7: Cycle notation for permutations, Properties of permutations, Even and odd permutations, Alternating group.

[1] Chapter 5 (up to Page 110).

Weeks 8 and 9: Properties of cosets, Lagrange's theorem and consequences including Fermat's Little theorem.

- [1] Chapter 7 (up to Example 6, Page 150).
- Week 10: Normal subgroups, Factor groups, Cauchy's theorem for finite abelian groups.
  - [1] Chapters 9 (Theorem 9.1, 9.2, 9.3 and 9.5, and Examples 1 to 12).

Weeks 11 and 12: Group homomorphisms, Properties of homomorphisms, Group isomorphisms, Cayley's theorem.

- [1] Chapter 10 (Theorems 10.1 and 10.2, Examples 1 to 11).
- [1] Chapter 6 (Theorem 6.1, and Examples 1 to 8).
- Weeks 13 and 14: Properties of isomorphisms, First, Second and Third isomorphism theorems.
  - [1] Chapter 6 (Theorems 6.2 and 6.3), Chapter 10 (Theorems 10.3, 10.4, Examples 12 to 14, and Exercises 41 and 42 for second and third isomorphism theorems for groups).

#### **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment
No.		Activity	Tasks
1.	Recognize the mathematical objects that are groups, and classify them as abelian, cyclic and permutation groups, etc. Link the fundamental concepts of groups and symmetrical figures.	<ul><li>(i) Each topic to be explained with examples.</li><li>(ii) Students to be involved in discussions and</li></ul>	<ul> <li>Presentations and participation in discussions.</li> <li>Assignments</li> </ul>
2.	Analyze the subgroups of cyclic groups and classify subgroups of cyclic groups.	encouraged to ask questions.	and class tests.  • Mid-term
3.	Explain the significance of the notion of cosets, normal subgroups and factor groups.  Learn about Lagrange's theorem and Fermat's Little theorem.	(iii) Students to be given homework/assignments. (iv) Students to be encouraged to give short presentations.	examinations.  • End-term examinations.
4.	Know about group homomorphisms and group isomorphisms.		

**Keywords:** Cauchy's theorem for finite Abelian groups, Cayley's theorem, Centralizer, Cyclic group, Dihedral group, Group homomorphism, Lagrange's theorem, Normalizer, Permutations.

#### **BMATH307: Multivariate Calculus**

**Total Marks: 150** (Theory: 75, Internal Assessment: 25 and Practical: 50)

**Workload:** 4 Lectures, 4 Practicals (per week) **Credits:** 6 (4+2)

**Duration:** 14 Weeks (56 Hrs. Theory + 56 Hrs. Practical) **Examination:** 3 Hrs.

**Course Objectives:** To understand the extension of the studies of single variable differential and integral calculus to functions of two or more independent variables. Also, the emphasis will be on the use of Computer Algebra Systems by which these concepts may be analyzed and visualized to have a better understanding. This course will facilitate to become aware of applications of multivariable calculus tools in physics, economics, optimization, and understanding the architecture of curves and surfaces in plane and space etc.

# **Course Learning Outcomes:** This course will enable the students to:

- i) Learn the conceptual variations when advancing in calculus from one variable to multivariable discussion.
- ii) Understand the maximization and minimization of multivariable functions subject to the given constraints on variables.
- iii) Learn about inter-relationship amongst the line integral, double and triple integral formulations.
- iv) Familiarize with Green's, Stokes' and Gauss divergence theorems.

#### **Unit 1: Calculus of Functions of Several Variables**

Functions of several variables, Level curves and surfaces, Limits and continuity, Partial differentiation, Higher order partial derivative, Tangent planes, Total differential and differentiability, Chain rule, Directional derivatives, The gradient, Maximal and normal property of the gradient, Tangent planes and normal lines.

## Unit 2: Extrema of Functions of Two Variables and Properties of Vector Field

Extrema of functions of two variables, Method of Lagrange multipliers, Constrained optimization problems; Definition of vector field, Divergence and curl.

## **Unit 3: Double and Triple Integrals**

Double integration over rectangular and nonrectangular regions, Double integrals in polar coordinates, Triple integral over a parallelopiped and solid regions, Volume by triple integrals, Triple integration in cylindrical and spherical coordinates, Change of variables in double and triple integrals.

#### Unit 4: Green's, Stokes' and Gauss Divergence Theorem

Line integrals, Applications of line integrals: Mass and Work, Fundamental theorem for line integrals, Conservative vector fields, Green's theorem, Area as a line integral, Surface integrals, Stokes' theorem, Gauss divergence theorem.

#### **Reference:**

1. Strauss, Monty J., Bradley, Gerald L., & Smith, Karl J. (2007). *Calculus* (3rd ed.). Dorling Kindersley (India) Pvt. Ltd. (Pearson Education). Delhi. Indian Reprint 2011.

# **Additional Reading:**

Marsden, J. E., Tromba, A., & Weinstein, A. (2004). Basic Multivariable Calculus. Springer (SIE). First Indian Reprint.

# Practical / Lab work to be performed in Computer Lab.

List of practicals to be done using Mathematica / MATLAB / Maple/Maxima/Scilab, etc.

- 1. Let f(x) be any function and L be any real number. For given a and  $\varepsilon > 0$  find a  $\delta >$ 0 such that for all x satisfying  $0 < |x - a| < \delta$ , the inequality  $0 < |f(x) - l| < \varepsilon$  holds. For example:
  - (i) f(x) = x + 1, L = 5, a = 4,  $\varepsilon = 0.01$ .
  - (ii)  $f(x) = \sqrt{x+1}$ , L = 1, a = 4,  $\varepsilon = 0.1$ .
  - (iii)  $f(x) = x^2$ , L = 4, a = -2,  $\varepsilon = 0.5$ .
  - (iv)  $f(x) = \frac{1}{x}$ , L = -1, a = -1,  $\varepsilon = 0.1$ .
- 2. Discuss the limit of the following functions when x tends to 0:

$$\pm \frac{1}{x}$$
,  $\sin\left(\frac{1}{x}\right)$ ,  $\cos\left(\frac{1}{x}\right)$ ,  $x \sin\left(\frac{1}{x}\right)$ ,  $x \cos\left(\frac{1}{x}\right)$ ,  $x^2 \sin\left(\frac{1}{x}\right)$ ,  $\frac{1}{x^n}$   $(n \in \mathbb{N})$ ,  $[x]$  greatest integer function,  $\frac{1}{x} \sin\left(\frac{1}{x}\right)$ .

3. Discuss the limit of the following functions when *x* tends to infinity:

$$e^{\pm \frac{1}{x}}, \sin(\frac{1}{x}), \frac{1}{x}e^{\pm x}, \frac{x}{x+1}, x^2\sin(\frac{1}{x}), \frac{ax+b}{cx^2+dx+e}$$
  $(a \neq 0, c \neq 0).$ 

- 4. Discuss the continuity of the functions at x = 0 in the Practical 2.
- Illustrate the geometric meaning of Rolle's theorem of the following functions on the given interval:
  - (i)  $x^3 4x$  on [-2, 2]; (ii)  $(x-3)^4(x-5)^3$  on [3, 5] etc.
- 6. Illustrate the geometric meaning of Lagrange's mean value theorem of the following functions on the given interval:
  - (i)  $\log x$  on [1/2, 2]; (ii) x(x-1)(x-2) on [0, 1/2]; (iii)  $2x^2 7x + 10$  on [2, 5] etc.
- 7. Draw the following surfaces and find level curves at the given heights:
  - (i)  $f(x,y) = 10 x^2 y^2$ ; z = 1, z = 6, z = 9.
  - (ii)  $f(x, y) = x^2 + y^2$ ; z = 1, z = 6, z = 9.
  - (iii)  $f(x, y) = x^3 y$ ; z = 1, z = 6.
  - (iv)  $f(x, y) = x^2 + \frac{y^2}{4}$ ; z = 1, z = 5, z = 8.
  - (v)  $f(x, y) = 4x^2 + y^2$ ; z = 0, z = 6, z = 9.
- 8. Draw the following surfaces and discuss whether limit exits or not as (x, y) approaches to the given points. Find the limit, if it exists:

  - (i)  $f(x,y) = \frac{x+y}{x-y}$ ;  $(x,y) \to (0,0)$  and  $(x,y) \to (1,3)$ . (ii)  $f(x,y) = \frac{x-y}{\sqrt{x^2+y^2}}$ ;  $(x,y) \to (0,0)$  and  $(x,y) \to (2,1)$ .
  - (iii)  $f(x, y) = (x + y)e^{xy}$ ;  $(x, y) \to (1,1)$  and  $(x, y) \to (1,0)$ .
  - (iv)  $f(x,y) = e^{xy}$ ;  $(x,y) \to (0,0)$  and  $(x,y) \to (1,0)$ . (v)  $f(x,y) = \frac{x+y^2}{x^2+y^2}$ ;  $(x,y) \to (0,0)$ .

  - (vi)  $f(x,y) = \frac{x^2 y^2}{x^2 + y^2}$ ;  $(x,y) \to (0,0)$  and  $(x,y) \to (2,1)$ .
- 9. Draw the tangent plane to the following surfaces at the given point:

(i) 
$$f(x, y) = \sqrt{x^2 + y^2}$$
 at  $(3, 1, \sqrt{10})$ .

- (ii)  $f(x, y) = 10 x^2 y^2$  at (2,2,2). (iii)  $x^2 + y^2 + z^2 = 9$  at (3,0,0).
- (iii)  $z = \tan^{-1} x$  at  $\left(1, \sqrt{3}, \frac{\pi}{3}\right)$  and  $(2, 2, \frac{\pi}{4})$ .
- (iii)  $z = \log|x + y^2|$  at (-3, -2, 0).
- 10. Use an incremental approximation to estimate the following functions at the given point and compare it with calculated value:
  - (i)  $f(x, y) = 3x^4 + 2y^4$  at (1.01,2.03).
  - (ii)  $f(x, y) = x^5 2y^3$  at (0.98,1.03).
  - (iii)  $f(x, y) = e^{xy}$  at (1.01,0.98).
- 11. Find critical points and identify relative maxima, relative minima or saddle points to the following surfaces, if it exists:
  - (i)  $z = x^2 + y^2$ ; (ii)  $z = 1 x^2 y^2$ ; (iii)  $z = y^2 x^2$ ; (iv)  $z = x^2y^4$ .
- 12. Draw the following regions D and check whether these regions are of Type I or Type II:
  - (i)  $D = \{(x, y): 0 \le x \le 2, 1 \le y \le e^x\}.$
  - (ii)  $D = \{(x, y) : \log y \le x \le 2, 1 \le y \le e^2\}.$
  - (iii)  $D = \{(x, y): 0 \le x \le 1, x^3 \le y \le 1\}.$
  - (iv) The region D bounded by  $y = x^2 2$  and the line y = x.
  - $(v) D = \left\{ (x, y) \colon 0 \le x \le \frac{\pi}{4}, \sin x \le y \le \cos x \right\}.$

# **Teaching Plan (Theory of BMATH307: Multivariate Calculus):**

- Week 1: Definition of functions of several variables, Graphs of functions of two variables Level curves and surfaces, Limits and continuity of functions of two variables.
  - [1] Sections 11.1 and 11.2.
- Week 2: Partial differentiation, and partial derivative as slope and rate, Higher order partial derivatives. Tangent planes, incremental approximation, Total differential.
  - [1] Chapter 11 (Sections 11.3 and 11.4).
- Week 3: Differentiability, Chain rule for one parameter, Two and three independent parameters.
  - [1] Chapter 11 (Sections 11.4 and 11.5).
- Week 4: Directional derivatives, The gradient, Maximal and normal property of the gradient, Tangent and normal lines.
  - [1] Chapter 11 (Section 11.6).
- Week 5: First and second partial derivative tests for relative extrema of functions of two variables, and absolute extrema of continuous functions.
  - [1] Chapter 11 [Section 11.7 (up to page 605)].
- Week 6: Lagrange multipliers method for optimization problems with one constraint, Definition of vector field, Divergence and curl.
  - [1] Sections 11.8 (Pages 610-614)] and 13.1.
- Week 7: Double integration over rectangular and nonrectangular regions.
  - [1] Sections 12.1 and 12.2.
- Week 8: Double integrals in polar co-ordinates, and triple integral over a parallelopiped.
  - [1] Chapter 12 (Sections 12.3 and 12.4).
- Week 9: Triple integral over solid regions, Volume by triple integrals, and triple integration in cylindrical coordinates.
  - [1] Chapter 12 (Sections 12.4 and 12.5).
- Week 10: Triple integration in spherical coordinates, Change of variables in double and triple
  - [1] Chapter 12 (Sections 12.5 and 12.6).
- Week 11: Line integrals and its properties, applications of line integrals: mass and work.
  - [1] Chapter 13 (Section 13.2).

- Week 12: Fundamental theorem for line integrals, Conservative vector fields and path independence.
  - [1] Chapter 13 (Section 13.3).
- Week 13: Green's theorem for simply connected region, Area as a line integral, Definition of surface integrals.
  - [1] Chapter 13 [Sections 13.4 (Pages 712 to 716), 13.5 (Pages 723 to 726)].
- Week 14: Stokes' theorem and the divergence theorem.
  - [1] Chapter 13 [Sections 13.6 (Pages 733 to 737), 13.7 (Pages 742 to 745)].

**Note.** To improve the problem solving ability, for similar kind of examples based upon the above contents, the Additional Reading (i) may be consulted.

# **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment Tasks
No.		Activity	
1.	Learn the conceptual variations when advancing in calculus from one variable to multivariable discussion.	<ul><li>(i) Each topic to be explained with illustrations.</li><li>(ii) Students to be encouraged to discover</li></ul>	<ul><li>Presentations and class discussions.</li><li>Assignments and class tests.</li></ul>
2.	Understand the maximization and minimization of multivariable functions subject to the given constraints on variables.	the relevant concepts.  (iii) Students to be given homework/assignments.  (iv) Discuss and solve the	<ul><li>Mid-term examinations.</li><li>Practical and vivavoce</li></ul>
3.	Learn about inter-relationship amongst the line integral, double and triple integral formulations.	theoretical and practical problems in the class.  (v) Students to be	examinations. • End-term examinations.
4.	Familiarize with Green's, Stokes' and Gauss divergence theorems.	encouraged to apply concepts to real world problems.	

**Keywords:** Directional derivatives, Double integral, Gauss divergence theorem, Green's theorem, Lagrange's multipliers, Level curves, Stokes' theorem, Volume integral, Vector field.

# **Skill Enhancement Paper**

# **SEC-1: LaTeX and HTML**

**Total Marks: 100** (Theory: 38, Internal Assessment: 12, and Practical: 50)

Workload: 2 Lectures, 4 Practicals (per week) Credits: 4 (2+2)

**Duration:** 14 Weeks (28 Hrs. Theory + 56 Hrs. Practical) **Examination:** 2 Hrs.

**Course Objectives:** The purpose of this course is to acquaint students with the latest typesetting skills, which shall enable them to prepare high quality typesetting, beamer presentation and webpages.

**Course Learning Outcomes:** After studying this course the student will be able to:

- i) Create and typeset a LaTeX document.
- ii) Typeset a mathematical document using LaTex.
- iii) Learn about pictures and graphics in LaTex.
- iv) Create beamer presentations.
- v) Create web page using HTML.

# **Unit 1: Getting Started with LaTeX**

Introduction to TeX and LaTeX, Typesetting a simple document, Adding basic information to a document, Environments, Footnotes, Sectioning and displayed material.

# **Unit 2: Mathematical Typesetting with LaTeX**

Accents and symbols, Mathematical typesetting (elementary and advanced): Subscript/Superscript, Fractions, Roots, Ellipsis, Mathematical Symbols, Arrays, Delimiters, Multiline formulas, Spacing and changing style in math mode.

## **Unit 3: Graphics and Beamer Presentation in LaTeX**

Graphics in LaTeX, Simple pictures using PSTricks, Plotting of functions, Beamer presentation.

#### **Unit 4: HTML**

HTML basics, Creating simple web pages, Images and links, Design of web pages.

#### **References:**

- 1. Bindner, Donald & Erickson, Martin. (2011). A Student's Guide to the Study, Practice, and Tools of Modern Mathematics. CRC Press, Taylor & Francis Group, LLC.
- 2. Lamport, Leslie (1994). *LaTeX*: A Document Preparation System, User's Guide and Reference Manual (2nd ed.). Pearson Education. Indian Reprint.

# **Additional Readings:**

- i. Dongen, M. R. C. van (2012). *LaTeX and Friends*. Springer-Verlag.
- ii. Robbins, J. N. (2018). *Learning Web Design: A Beginner's Guide to HTML* (5th ed.). O'Reilly Media Inc.

# Practical / Lab work to be performed in Computer Lab.

[1] Chapter 9 (Exercises 4 to 10), Chapter 10 (Exercises 1 to 4 and 6 to 9), Chapter 11 (Exercises 1, 3, 4, and 5), and Chapter 15 (Exercises 5, 6 and 8 to 11).

# Teaching Plan (Theory of SEC-1: LaTeX and HTML):

Weeks 1 to 3: Introduction to TeX and LaTeX, Typesetting a simple document, Adding basic information to a document, Environments, Footnotes, Sectioning and displayed material.

- [1] Chapter 9 (9.1 to 9.5).
- [2] Chapter 2 (2.1 to 2.5).

**Weeks 4 to 6:** Accents of symbols, Mathematical typesetting (elementary and advanced): Subscript/Superscript, Fractions, Roots, Ellipsis, Mathematical symbols, Arrays, Delimiters, Multiline formulas, Spacing and changing style in math mode.

- [1] Chapter 9 (9.6 and 9.7).
- [2] Chapter 3 (3.1 to 3.3).

Weeks 7 and 8: Graphics in LaTeX, Simple pictures using PSTricks, Plotting of functions.

- [1] Chapter 9 (Section 9.8). Chapter 10 (10.1 to 10.3).
- [2] Chapter 7 (7.1 and 7.2).

Weeks 9 and 10: Beamer presentation.

[1] Chapter 11 (Sections 11.1 to 11.4).

Weeks 11 and 12: HTML basics, Creating simple web pages.

[1] Chapter 15 (Sections 15.1 and 15.2).

Weeks 13 and 14: Adding images and links, Design of web pages.

[1] Chapter 15 (Sections 15.3 to 15.5).

# **Facilitating the Achievement of Course Learning Outcomes**

Unit No.	Course Learning Outcomes	Teaching and Learning Activity	Assessment Tasks
1.	Create and typeset a LaTeX document.	(i) Each topic to be explained with illustrations on	<ul> <li>Presentations and class discussions.</li> </ul>
2.	Typeset a mathematical document using LaTex.	computers. (ii) Students be given	<ul> <li>Assignments and class tests.</li> </ul>
3.	Learn about pictures and graphics in LaTex. Create beamer presentations.	homework/ assignments. (iii) Students be encouraged to create simple webpages.	<ul><li>Mid-term examinations.</li><li>End-term</li></ul>
4.	Create web page using HTML.		examinations.

**Keywords:** LaTex, Mathematical typesetting, PSTricks, Beamer, HTML.

# **Semester-IV**

# **BMATH408: Partial Differential Equations**

**Total Marks: 150** (Theory: 75, Internal Assessment: 25 and Practical: 50)

**Workload:** 4 Lectures, 4 Practicals (per week) **Credits:** 6 (4+2)

**Duration:** 14 Weeks (56 Hrs. Theory + 56 Hrs. Practical) **Examination:** 3 Hrs.

**Course Objectives:** The main objectives of this course are to teach students to form and solve partial differential equations and use them in solving some physical problems.

# **Course Learning Outcomes:** The course will enable the students to:

- i) Formulate, classify and transform first order PDEs into canonical form.
- ii) Learn about method of characteristics and separation of variables to solve first order PDE's.
- iii) Classify and solve second order linear PDEs.
- iv) Learn about Cauchy problem for second order PDE and homogeneous and non-homogeneous wave equations.
- v) Apply the method of separation of variables for solving many well-known second order PDEs.

#### **Unit 1: First Order PDE and Method of Characteristics**

Introduction, Classification, Construction and geometrical interpretation of first order partial differential equations (PDE), Method of characteristic and general solution of first order PDE, Canonical form of first order PDE, Method of separation of variables for first order PDE

## Unit 2: Mathematical Models and Classification of Second Order Linear PDE

Gravitational potential, Conservation laws and Burger's equations, Classification of second order PDE, Reduction to canonical forms, Equations with constant coefficients, General solution.

## **Unit 3: The Cauchy Problem and Wave Equations**

Mathematical modeling of vibrating string and vibrating membrane, Cauchy problem for second order PDE, Homogeneous wave equation, Initial boundary value problems, Non-homogeneous boundary conditions, Finite strings with fixed ends, Non-homogeneous wave equation, Goursat problem.

#### **Unit 4: Method of Separation of Variables**

Method of separation of variables for second order PDE, Vibrating string problem, Existence and uniqueness of solution of vibrating string problem, Heat conduction problem, Existence and uniqueness of solution of heat conduction problem, Non-homogeneous problem.

## Reference:

1. Myint-U, Tyn & Debnath, Lokenath. (2007). *Linear Partial Differential Equation for Scientists and Engineers* (4th ed.). Springer, Third Indian Reprint, 2013.

# **Additional Readings:**

- Sneddon, I. N. (2006). Elements of Partial Differential Equations, Dover Publications. Indian Reprint.
- Stavroulakis, Ioannis P & Tersian, Stepan A. (2004). Partial Differential Equations: ii. An Introduction with Mathematica and MAPLE (2nd ed.). World Scientific.

# Practical / Lab work to be performed in a Computer Lab:

Modeling of the following similar problems using Mathematica/MATLAB/Maple/Maxima/Scilab

- 1. Solution of Cauchy problem for first order PDE.
- 2. Plotting the characteristics for the first order PDE.
- 3. Plot the integral surfaces of a given first order PDE with initial data.
- 4. Solution of wave equation  $\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$  for any two of the following associated conditions:
- (i)  $u(x, 0) = \phi(x)$ ,  $u(x, 0) = \psi(x)$ ,  $x \in \mathbb{R}$ , t > 0.
- (ii)  $u(x,0) = \phi(x)$ ,  $u_t(x,0) = \psi(x)$ , u(0,t) = 0, x > 0 t > 0.
- (iii)  $u(x,0) = \phi(x)$ ,  $u_t(x,0) = \psi(x)$ ,  $u_x(0,t) = 0$ , x > 0, t > 0.
- (iv)  $u(x,0) = \phi(x)$ ,  $u(x,0) = \psi(x)$ , u(0,t) = 0, u(l,t) = 0, 0 < x < l, t > 0.
- 5. Solution of one-dimensional heat equation  $u_t = k u_{xx}$ , for a homogeneous rod of length l. That is - solve the IBVP:

$$u_t = k u_{xx}, \quad 0 < x < l, \quad t > 0,$$
  
 $u(0,t) = 0, \quad u(l,t) = 0, \quad t \ge 0,$   
 $u(0,t) = f(x), \quad 0 \le x \le l.$ 

- 6. Solving systems of ordinary differential equations.
- 7. Draw the following sequence of functions on the given interval and discuss the pointwise convergence:

(i) 
$$f_n(x) = x^n$$
 for  $x \in \mathbb{R}$ ,

(ii) 
$$f_n(x) = \frac{x}{n}$$
 for  $x \in \mathbb{R}$ ,

(iii) 
$$f_n(x) = \frac{x^2 + nx}{n}$$
 for  $x \in \mathbb{R}$ ,

(iv) 
$$f_n(x) = \frac{\sin nx + n}{n}$$
 for  $x \in \mathbb{R}$ 

(i) 
$$f_n(x) = x^n$$
 for  $x \in \mathbb{R}$ ,   
(ii)  $f_n(x) = \frac{x}{n}$  for  $x \in \mathbb{R}$ ,   
(iii)  $f_n(x) = \frac{x^2 + nx}{n}$  for  $x \in \mathbb{R}$ ,   
(iv)  $f_n(x) = \frac{\sin nx + n}{n}$  for  $x \in \mathbb{R}$    
(v)  $f_n(x) = \frac{x}{x + n}$  for  $x \in \mathbb{R}$   $x \ge 0$ ,   
(vi)  $f_n(x) = \frac{nx}{1 + n^2 x^2}$  for  $x \in \mathbb{R}$    
(vii)  $f_n(x) = \frac{nx}{1 + n^2 x^2}$  for  $x \in \mathbb{R}$ ,  $x \ge 0$ 

$$(v_1) f_n(x) = \frac{1}{1 + n^2 x^2} \text{ for } x \in \mathbb{R}$$

(vii) 
$$f_n(x) = \frac{nx}{1+nx}$$
 for  $x \in \mathbb{R}, x \ge 0$ ,

(viii) 
$$f_n(x) = \frac{x^n}{1+x^n}$$
 for  $x \in \mathbb{R}, x \ge 0$ 

8. Discuss the uniform convergence of sequence of functions (i) to (viii) given above in (7).

# **Teaching Plan (Theory of BMATH408: Partial Differential Equations):**

- Week 1: Introduction, Classification, Construction of first order partial differential equations (PDE). [1] Chapter 2 (Sections 2.1 to 2.3).
- Week 2: Method of characteristics and general solution of first order PDE.
  - [1] Chapter 2 (Sections 2.4 and 2.5).
- Week 3: Canonical form of first order PDE, Method of separation of variables for first order PDE. [1] Chapter 2 (Sections 2.6 and 2.7).
- Week 4: The vibrating string, Vibrating membrane, Gravitational potential, Conservation laws. [1] Chapter 3 (Sections 3.1 to 3.3, 3.5 and 3.6).
- Weeks 5 and 6: Reduction to canonical forms, Equations with constant coefficients, General solution. [1] Chapter 4 (Sections 4.1 to 4.5).
- Weeks 7 and 8: The Cauchy problem for second order PDE, Homogeneous wave equation.
  - [1] Chapter 5 (Sections 5.1, 5.3 and 5.4).

Weeks 9 and 10: Initial boundary value problem, Non-homogeneous boundary conditions, Finite string with fixed ends, Non-homogeneous wave equation, Goursat problem.

[1] Chapter 5 (Sections 5.5 to 5. and 5.9).

Weeks 11 and 12: Method of separation of variables for second order PDE, Vibrating string problem. [1] Chapter 7 (Sections 7.1 to 7.3).

Weeks 13 and 14: Existence (omit proof) and uniqueness of vibrating string problem. Heat conduction problem. Existence (omit proof) and uniqueness of the solution of heat conduction problem. Non-homogeneous problem.

[1] Chapter 7 (Sections 7.4 to 7.6 and 7.8).

# **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	<b>Assessment Tasks</b>
No.		Activity	
2.	Formulate, classify and transform first order PDEs into canonical form.  Learn about method of characteristics and separation of variables to solve first order PDEs.  Classify and solve second order	<ul> <li>(i) Each topic to be explained with examples.</li> <li>(ii) Students to be encouraged to discover the relevant concepts.</li> <li>(iii) Students to be given homework/ assignments.</li> </ul>	<ul> <li>Presentations and class discussions.</li> <li>Assignments and class tests.</li> <li>Mid-term examinations.</li> <li>Practical and</li> </ul>
3.	linear PDEs.  Learn about Cauchy problem for second order PDE and homogeneous and non-homogeneous wave equations.  Apply the method of separation of variables for solving many well-known second order PDEs.	<ul><li>(iv) Discuss and solve the theoretical and practical problems in the class.</li><li>(v) Students to be encouraged to apply concepts to real world problems.</li></ul>	viva-voce examinations. • End-term examinations.

**Keywords:** Cauchy problem, Characteristics, Conservation laws and Burger's equations, Heat equation, Vibrating membrane, Wave equation.

# **BMATH409: Riemann Integration & Series of Functions**

**Total Marks:** 100 (Theory: 75 and Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

Duration: 14 Weeks (70 Hrs.) Examination: 3 Hrs.

**Course Objectives:** To understand the integration of bounded functions on a closed and bounded interval and its extension to the cases where either the interval of integration is infinite, or the integrand has infinite limits at a finite number of points on the interval of integration. The sequence and series of real valued functions, and an important class of series of functions (i.e., power series).

#### **Course Learning Outcomes:** The course will enable the students to:

- i) Learn about some of the classes and properties of Riemann integrable functions, and the applications of the Fundamental theorems of integration.
- ii) Know about improper integrals including, beta and gamma functions.
- iii) Learn about Cauchy criterion for uniform convergence and Weierstrass M-test for uniform convergence.
- iv) Know about the constraints for the inter-changeability of differentiability and integrability with infinite sum.
- v) Approximate transcendental functions in terms of power series as well as, differentiation and integration of power series.

## **Unit 1: Riemann Integration**

Definition of Riemann integration, Inequalities for upper and lower Darboux sums, Necessary and sufficient conditions for the Riemann integrability, Definition of Riemann integration by Riemann sum and equivalence of the two definitions, Riemann integrability of monotone functions and continuous functions, Properties of Riemann integrable functions, Definitions of piecewise continuous and piecewise monotone functions and their Riemann integrability, intermediate value theorem for integrals, Fundamental theorems (I and II) of calculus, and the integration by parts.

# **Unit 2: Improper Integral**

Improper integrals of Type-I, Type-II and mixed type, Convergence of beta and gamma functions, and their properties.

#### **Unit 3: Sequence and Series of Functions**

Pointwise and uniform convergence of sequence of functions, Theorem on the continuity of the limit function of a sequence of functions, Theorems on the interchange of the limit and derivative, and the interchange of the limit and integrability of a sequence of functions. Pointwise and uniform convergence of series of functions, Theorems on the continuity, derivability and integrability of the sum function of a series of functions, Cauchy criterion and the Weierstrass M-test for uniform convergence.

## **Unit 4: Power Series**

Definition of a power series, Radius of convergence, Absolute convergence (Cauchy–Hadamard theorem), Uniform convergence, Differentiation and integration of power series, Abel's theorem.

#### References:

- 1. Bartle, Robert G., & Sherbert, Donald R. (2015). *Introduction to Real Analysis* (4th ed.). Wiley India Edition. Delhi.
- 2. Denlinger, Charles G. (2011). *Elements of Real Analysis*. Jones & Bartlett (Student Edition). First Indian Edition. Reprinted 2015.
- 3. Ghorpade, Sudhir R. & Limaye, B. V. (2006). *A Course in Calculus and Real Analysis*. Undergraduate Texts in Mathematics, Springer (SIE). First Indian reprint.
- 4. Ross, Kenneth A. (2013). *Elementary Analysis: The Theory of Calculus* (2nd ed.). Undergraduate Texts in Mathematics, Springer.

#### **Additional Reading:**

i. Bilodeau, Gerald G., Thie, Paul R., & Keough, G. E. (2010). *An Introduction to Analysis* (2nd ed.). Jones & Bartlett India Pvt. Ltd. Student Edition. Reprinted 2015.

# **Teaching Plan (BMATH409: Riemann Integration & Series of Functions):**

- Week 1: Definition of Riemann integration, Inequalities for upper and lower Darboux sums.
  - [4] Chapter 6 [Section 32 (32.1 to 32.4)].
- Week 2: Necessary and sufficient conditions for the Riemann integrability, Definition of Riemann integration by Riemann sum and equivalence of the two definitions.
  - [4] Chapter 6 [Section 32 (32.5 to 32.10)].
- Week 3: Riemann integrability of monotone functions and continuous functions, Algebra and properties of Riemann integrable functions.
  - [4] Chapter 6 [Section 33 (33.1 to 33.6)].
- **Week 4:** Definitions of piecewise continuous and piecewise monotone functions and their Riemann integrability, Intermediate value theorem for integrals.
  - [4] Chapter 6 [Section 33 (33.7 to 33.10)].
- Week 5: First and second fundamental theorems of integral calculus, and the integration by parts.
  - [4] Chapter 6 [Section 34 (34.1 to 34.3)].
- Week 6: Improper integrals of Type-I, Type-II and mixed type.
  - [2] Chapter 7 [Section 7.8 (7.8.1 to 7.8.18)].
- Week 7: Convergence of beta and gamma functions, and their properties.
  - [3] Pages 405-408.
- Week 8: Definitions and examples of pointwise and uniformly convergent sequence of functions.
  - [1] Chapter 8 [Section 8.1 (8.1.1 to 8.1.10)].
- Week 9: Motivation for uniform convergence by giving examples, Theorem on the continuity of the limit function of a sequence of functions.
  - [1] Chapter 8 [Section 8.2 (8.2.1 to 8.2.2)].
- Week 10: The statement of the theorem on the interchange of the limit function and derivative, and its illustration with the help of examples, The interchange of the limit function and integrability of a sequence of functions.
  - [1] Chapter 8 [Section 8.2 (Theorems 8.2.3 and 8.2.4)].
- Week 11: Pointwise and uniform convergence of series of functions, Theorems on the continuity, derivability and integrability of the sum function of a series of functions.
  - [1] Chapter 9 [Section 9.4 (9.4.1 to 9.4.4)].
- Week 12: Cauchy criterion for the uniform convergence of series of functions, and the Weierstrass M-test for uniform convergence.
  - [2] Chapter 9 [Section 9.4 (9.4.5 to 9.4.6)].
- Week 13: Definition of a power series, Radius of convergence, Absolute and uniform convergence of a power series.
  - [4] Chapter 4 (Section 23).

Week 14: Differentiation and integration of power series, Statement of Abel's theorem and its illustration with the help of examples.

[4] Chapter 4 [Section 26 (26.1 to 26.6)].

# **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment Tasks
No.		Activity	
1.	Learn about some of the classes and properties of Riemann integrable functions, and the applications of the fundamental theorems of integration.	<ul><li>(i) Each topic to be explained with examples.</li><li>(ii) Students to be involved</li></ul>	<ul> <li>Presentations and participation in discussions.</li> <li>Assignments and</li> </ul>
2.	Know about improper integrals including, beta and gamma functions.	in discussions and encouraged to ask	class tests.  • Mid-term
3.	Learn about Cauchy criterion for uniform convergence and Weierstrass M-test for uniform convergence. Know about the constraints for the inter-changeability of differentiability and integrability with infinite sum.	questions. (iii) Students to be given homework/assignments. (iv) Students to be encouraged to give short presentations.	examinations.  • End-term examinations.
4.	Approximate transcendental functions in terms of power series as well as, differentiation and integration of power series.		

**Keywords:** Beta function, Gamma function, Improper integral, Power series, Radius of convergence, Riemann integration, Uniform convergence, Weierstrass M-test.

# BMATH410: Ring Theory & Linear Algebra-I

**Total Marks:** 100 (Theory: 75 and Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** The objective of this course is to introduce the fundamental theory of two objects, namely - rings and vector spaces, and their corresponding homomorphisms.

## **Course Learning Outcomes:** The course will enable the students to:

- i) Learn about the fundamental concept of rings, integral domains and fields.
- ii) Know about ring homomorphisms and isomorphisms theorems of rings.
- iii) Learn about the concept of linear independence of vectors over a field, and the dimension of a vector space.
- iv) Basic concepts of linear transformations, dimension theorem, matrix representation of a linear transformation, and the change of coordinate matrix.

### **Unit 1: Introduction of Rings**

Definition and examples of rings, Properties of rings, Subrings, Integral domains and fields, Characteristic of a ring, Ideals, Ideal generated by a subset of a ring, Factor rings, Operations on ideals, Prime and maximal ideals.

### **Unit 2: Ring Homomorphisms**

Ring homomorphisms, Properties of ring homomorphisms, First, Second and Third Isomorphism theorems for rings, The Field of quotients.

### **Unit 3: Introduction of Vector Spaces**

Vector spaces, Subspaces, Algebra of subspaces, Quotient spaces, Linear combination of vectors, Linear span, Linear independence, Basis and dimension, Dimension of subspaces.

### **Unit 4: Linear Transformations**

Linear transformations, Null space, Range, Rank and nullity of a linear transformation, Matrix representation of a linear transformation, Algebra of linear transformations, Isomorphisms, Isomorphism theorems, Invertibility and the change of coordinate matrix.

#### **References:**

- 1. Gallian, Joseph. A. (2013). *Contemporary Abstract Algebra* (8th ed.). Cengage Learning India Private Limited. Delhi. Fourth impression, 2015.
- **2.** Friedberg, Stephen H., Insel, Arnold J., & Spence, Lawrence E. (2003). *Linear Algebra* (4th ed.). Prentice-Hall of India Pvt. Ltd. New Delhi.

# **Additional Readings:**

- i. Dummit, David S., & Foote, Richard M. (2016). *Abstract Algebra* (3rd ed.). Student Edition. Wiley India.
- ii. Herstein, I. N. (2006). *Topics in Algebra* (2nd ed.). Wiley Student Edition. India.
- iii. Hoffman, Kenneth, & Kunze, Ray Alden (1978). *Linear Algebra* (2nd ed.). Prentice-Hall of India Pvt. Limited. Delhi. Pearson Education India Reprint, 2015.

## Teaching Plan (BMATH410: Ring Theory & Linear Algebra-I):

- Week 1: Definition and examples of rings, Properties of rings, Subrings.
  - [1] Chapter 12.
- Week 2: Integral domains and fields, Characteristic of a ring.
  - [1] Chapter 13.
- Week 3 and 4: Ideals, Ideal generated by a subset of a ring, Factor rings, Operations on ideals, Prime and maximal ideals.
  - [1] Chapter 14.
- Week 5: Ring homomorphisms, Properties of ring homomorphisms.
  - [1] Chapter 15 (up to Theorem 15.2).
- Week 6: First, Second and Third Isomorphism theorems for rings, The field of quotients.
  - [1] Chapter 15 (Theorems 15.3 to 15.6, Examples 10 to 12), and Exercises 3 and 4 on Page 347.
  - Week 7: Vector spaces, Subspaces, Algebra of subspaces.
  - [2] Chapter 1 (Sections 1.2 and 1.3).
- Week 8: Linear combination of vectors, Linear span, Linear independence.
  - [2] Chapter 1 (Sections 1.4 and 1.5).
- Weeks 9 and 10: Bases and dimension. Dimension of subspaces.
  - [2] Chapter 1 (Section 1.6).
- Week 11: Linear transformations, Null space, Range, Rank and nullity of a linear transformation.
  - [2] Chapter 2 (Section 2.1).
- Weeks 12 and 13: Matrix representation of a linear transformation, Algebra of linear transformations.
  - [2] Chapter 2 (Sections 2.2 and 2.3).
- Week 14: Isomorphisms, Isomorphism theorems, Invertibility and the change of coordinate matrix.
  - [2] Chapter 2 (Sections 2.4 and 2.5).

### **Facilitating the achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment Tasks
No.		Activity	
1.	Learn about the fundamental concept of rings, integral domains and fields.	<ul><li>(i) Each topic to be explained with examples.</li><li>(ii) Students to be involved in</li></ul>	• Presentations and participation in discussions.
2.	Know about ring homomorphisms and isomorphisms theorems of rings.	discussions and encouraged to ask questions.  (iii) Students to be given	<ul><li>Assignments and class tests.</li><li>Mid-term</li></ul>
3.	Learn about the concept of linear independence of vectors over a field, and the dimension of a vector space.	homework/assignments. (iv) Students to be encouraged to give short presentations.	examinations. • End-term examinations.
4.	Basic concepts of linear transformations, dimension theorem, matrix representation of a linear transformation, and the change of coordinate matrix.		

**Keywords:** Basis and dimension of a vector space, Characteristic of a ring, Integral domain, Isomorphism theorems for rings, Linear transformations, Prime and maximal ideals, Quotient field, Vector space.

# **Skill Enhancement Paper**

# SEC-2: Computer Algebra Systems and Related Software

**Total Marks: 100** (Theory: 38, Internal Assessment: 12, and Practical: 50)

Workload: 2 Lectures, 4 Practicals (per week) Credits: 4 (2+2)

**Duration:** 14 Weeks (28 Hrs. Theory + 56 Hrs. Practical) **Examination**: 2 Hrs.

**Course Objectives:** This course aims at familiarizing students with the usage of computer algebra systems (/Mathematica/MATLAB/Maxima/Maple) and the statistical software **R**. The basic emphasis is on plotting and working with matrices using CAS. Data entry and summary commands will be studied in **R**. Graphical representation of data shall also be explored.

## **Course Learning Outcomes:** This course will enable the students to:

- i) Use of computer algebra systems (Mathematica/MATLAB/Maxima/Maple etc.) as a calculator, for plotting functions and animations
- ii) Use of CAS for various applications of matrices such as solving system of equations and finding eigenvalues and eigenvectors.
- iii) Understand the use of the statistical software **R** as calculator and learn to read and get data into **R**.
- iv) Learn the use of **R** in summary calculation, pictorial representation of data and exploring relationship between data.
- v) Analyze, test, and interpret technical arguments on the basis of geometry.

### **Unit 1: Introduction to CAS and Applications**

Computer Algebra System (CAS), Use of a CAS as a calculator, Computing and plotting functions in 2D, Plotting functions of two variables using Plot3D and ContourPlot, Plotting parametric curves surfaces, Customizing plots, Animating plots, Producing tables of values, working with piecewise defined functions, Combining graphics.

### **Unit 2: Working with Matrices**

Simple programming in a CAS, Working with matrices, Performing Gauss elimination, operations (transpose, determinant, inverse), Minors and cofactors, Working with large matrices, Solving system of linear equations, Rank and nullity of a matrix, Eigenvalue, eigenvector and diagonalization.

### **Unit 3: R - The Statistical Programming Language**

**R** as a calculator, Explore data and relationships in **R**. Reading and getting data into **R**: Combine and scan commands, Types and structure of data items with their properties, Manipulating vectors, Data frames, Matrices and lists, Viewing objects within objects, Constructing data objects and conversions.

### Unit 4: Data Analysis with R

Summary commands: Summary statistics for vectors, Data frames, Matrices and lists, Summary tables, Stem and leaf plot, Histograms, Plotting in **R:** Box-whisker plots, Scatter plots, Pairs plots, Line charts, Pie charts, Cleveland dot charts and bar charts, Copy and save graphics to other applications.

### **References:**

- 1. Bindner, Donald & Erickson, Martin. (2011). A Student's Guide to the Study, Practice, and Tools of Modern Mathematics. CRC Press, Taylor & Francis Group, LLC.
- 2. Torrence, Bruce F., & Torrence, Eve A. (2009). *The Student's Introduction to Mathematica*®: *A Handbook for Precalculus, Calculus, and Linear Algebra* (2nd ed.). Cambridge University Press.
- 3. Gardener, M. (2012). Beginning R: The Statistical Programming Language, Wiley.

### **Additional Reading:**

i. Verzani, John (2014). *Using R for Introductory Statistics* (2nd ed.). CRC Press, Taylor & Francis Group.

**Note**: Theoretical and Practical demonstration should be carried out only in **one** of the CAS: Mathematica/MATLAB/Maxima/Scilab or any other.

# Practical / Lab work to be performed in Computer Lab.

- [1] Chapter 12 (Exercises 1 to 4 and 8 to 12), Chapter 14 (Exercises 1 to 3)
- [2] Chapter 3 [Exercises 3.2(1 and 2), 3.3(1, 2 and 4), 3.4(1 and 2), 3.5(1 to 4), 3.6(2 and 3)].
- [2] Chapter 6 (Exercises 6.2 and 6.3) and Chapter 7 [Exercises 7.1(1), 7.2, 7.3(2), 7.4(1) and 7.6].

**Note**: Relevant exercises of [3] Chapters 2 to 5 and 7 (The practical may be done on the database to be downloaded from http://data.gov.in/).

# **Teaching Plan (Theory of SEC-1: Computer Algebra Systems and Related Software):**

Weeks 1 to 3: Computer Algebra System (CAS), Use of a CAS as a calculator, Computing and plotting functions in 2D, Producing tables of values, Working with piecewise defined functions, Combining graphics. Simple programming in a CAS.

- [1] Chapter 12 (Sections 12.1 to 12.5).
- [2] Chapter 1, and Chapter 3 (Sections 3.1 to 3.6 and 3.8).

Weeks 4 and 5: Plotting functions of two variables using Plot3D and contour plot, Plotting parametric curves surfaces, Customizing plots, Animating plots.

[2] Chapter 6 (Sections 6.2 and 6.3).

**Weeks 6 to 8:** Working with matrices, Performing Gauss elimination, Operations (Transpose, Determinant, Inverse), Minors and cofactors, Working with large matrices, Solving system of linear equations, Rank and nullity of a matrix, Eigenvalue, Eigenvector and diagonalization.

[2] Chapter 7 (Sections 7.1 to 7.8).

Weeks 9 to 11: R as a calculator, Explore data and relationships in R. Reading and getting data into R: Combine and scan commands, Types and structure of data items with their properties. Manipulating vectors, Data frames, Matrices and lists. Viewing objects within objects. Constructing data objects and conversions.

- [1] Chapter 14 (Sections 14.1 to 14.4).
- [3] Chapter 2, and Chapter 3.

Weeks 12 to 14: Summary commands: Summary statistics for vectors, Data frames, Matrices and lists. Summary tables. Stem and leaf plot, histograms. Plotting in R: Box-whisker plots, Scatter plots, Pairs plots, Line charts, Pie charts, Cleveland dot charts and Bar charts. Copy and save graphics to other applications.

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- [1] Chapter 14 (Section 14.7).[3] Chapter 5 (up to Page 157), and Chapter 7.

# **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and	Assessment
No.		Learning Activity	Tasks
1.	Use of computer algebra systems (Mathematica/MATLAB/Maxima/Maple etc.) as a calculator, for plotting functions and animations	(i) Each topic to be explained with illustrations using CAS or <b>R</b> .	<ul><li>Presentations and class discussions.</li><li>Assignments</li></ul>
2.	Use of CAS for various applications of matrices such as solving system of equations and finding eigenvalues and eigenvectors.	(ii) Students to be given homework/ assignments.	and class tests.  • Mid-term
3.	Understand the use of the statistical software <b>R</b> as calculator and learn to read and get data into <b>R</b> .	(iii) Students to be encouraged to do look for new	<ul><li>examinations.</li><li>End-term examinations.</li></ul>
4.	Learn the use of <b>R</b> in summary calculation, pictorial representation of data and exploring relationship between data.  Analyze, test, and interpret technical arguments on the basis of geometry.	applications.	

Keywords: Plot3D, ContourPlot, Calculator, Summary commands, Histograms.

## **Semester-V**

# **BMATH511: Metric Spaces**

**Total Marks: 100** (Theory: 75, Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** Up to this stage, students do study the concepts of analysis which evidently rely on the notion of distance. In this course, the objective is to develop the usual idea of distance into an abstract form on any set of objects, maintaining its inherent characteristics, and the resulting consequences.

### **Course Learning Outcomes:** The course will enable the students to:

- i) Learn various natural and abstract formulations of distance on the sets of usual or unusual entities. Become aware one such formulations leading to metric spaces.
- ii) Analyse how a theory advances from a particular frame to a general frame.
- iii) Appreciate the mathematical understanding of various geometrical concepts, viz. balls or connected sets etc. in an abstract setting.
- iv) Know about Banach fixed point theorem, whose far-reaching consequences have resulted into an independent branch of study in analysis, known as fixed point theory.
- v) Learn about the two important topological properties, namely connectedness and compactness of metric spaces.

### **Unit 1: Basic Concepts**

Metric spaces: Definition and examples, Sequences in metric spaces, Cauchy sequences, Complete metric space.

### **Unit 2: Topology of Metric Spaces**

Open and closed ball, Neighborhood, Open set, Interior of a set, Limit point of a set, Derived set, Closed set, Closure of a set, Diameter of a set, Cantor's theorem, Subspaces, Dense set.

## **Unit 3: Continuity & Uniform Continuity in Metric Spaces**

Continuous mappings, Sequential criterion and other characterizations of continuity, Uniform continuity, Homeomorphism, Contraction mapping, Banach fixed point theorem.

### **Unit 4: Connectedness and Compactness**

Connectedness, Connected subsets of  $\mathbb{R}$ , Connectedness and continuous mappings, Compactness, Compactness and boundedness, Continuous functions on compact spaces.

### **Reference:**

1. Shirali, Satish & Vasudeva, H. L. (2009). *Metric Spaces*, Springer, First Indian Print.

### **Additional Readings:**

- i. Kumaresan, S. (2014). *Topology of Metric Spaces* (2nd ed.). Narosa Publishing House. New Delhi.
- ii. Simmons, George F. (2004). *Introduction to Topology and Modern Analysis*. McGraw-Hill Education. New Delhi.

## **Teaching Plan (BMATH511: Metric Spaces):**

- Week 1: Definition of metric space, Illustration using the usual metric on  $\mathbb{R}$ , Euclidean and max metric on  $\mathbb{R}^n$ , Euclidean and max metric on  $\mathbb{R}^n$ , Discrete metric, Sup metric on B(S) and C[a, b], Integral metric on C[a, b].
  - [1] Chapter 1 [Section 1.2 (1.2.1, 1.2.2 ((i), (ii), (iv), (v), (viii), (ix), (x)), 1.2.3 and 1.2.4 (i))]
- **Week 2:** Sequences in metric space, Definition of limit of a sequence, Illustration through examples, Cauchy sequences.
  - [1] Chapter 1 [Section 1.3 (1.3.1, 1.3.2, 1.3.3 ((i), (iv)), 1.3.5) and Section 1.4 (1.4.1 to 1.4.4)]
- Week 3: Definition of complete metric spaces, Illustration through examples.
  - [1] Chapter 1 [Section 1.4 (1.4.5 to 1.4.7, 1.4.12 to 1.4.14(ii))].
- Week 4: Open and closed balls, Neighborhood, Open sets, Examples and basic results.
  - [1] Chapter 2 [Section 2.1 (2.1.1 to 2.1.11 (except 2.1.6(ii)))].
- Week 5: Interior point, Interior of a set, Limit point, Derived set, Examples and basic results.
  - [1] Chapter 2 [Section 2.1 (2.1.12 to 2.1.20)].
- Week 6: Closed set, Closure of a set, Examples and basic results.
  - [1] Chapter 2 [Section 2.1 (2.1.21 to 2.1.35)].
- Week 7: Bounded set, Diameter of a set, Cantor's theorem.
  - [1] Chapter 2 [Section 2.1 (2.1.41 to 2.1.44)].
- Week 8: Relativisation and subspaces, Dense sets.
  - [1] Chapter 2 [Section 2.2 (2.2.1 to 2.2.6), Section 2.3 (2.3.12 to 2.3.13(iv))].
- Weeks 9 to 11: Continuous mappings, Sequential and other characterizations of continuity, Uniform continuity, Homeomorphism, Contraction mappings, Banach fixed point theorem.
  - [1] Chapter 3 [Section 3.1, Section 3.4 (3.4.1 to 3.4.8), Section 3.5 (3.5.1 to 3.5.7(iii)), and Section 3.7 (3.7.1 to 3.7.5)].
- Weeks 12 to 14: Connectedness and compactness, Definitions and properties of connected and compact spaces.
  - [1] Chapter 4 [Section 4.1 (4.1.1 to 4.1.12)], and Chapter 5 [Section 5.1 (5.1.1 to 5.1.6), and Section 5.3 (5.3.1 to 5.3.10)].

## **Facilitating the Achievement of Course Learning Outcomes**

Unit	<b>Course Learning Outcomes</b>	Teaching and Learning	Assessment
No.		Activity	Tasks
1.	Learn various natural and abstract formulations of distance on the sets of usual or unusual entities. Become aware one such formulations leading to metric spaces. Analyse how a theory advances from a particular frame to a general frame.	<ul><li>(i) Each topic to be explained with examples.</li><li>(ii) Students to be involved in discussions and</li></ul>	<ul> <li>Student presentations</li> <li>Participation in discussions.</li> <li>Assignments and class</li> </ul>
2.	Appreciate the mathematical understanding of various geometrical concepts, viz. balls or connected sets etc. in an abstract setting.	encouraged to ask questions.  (iii) Students to be given	tests.  • Mid-term examinations.
3.	Know about Banach fixed point theorem, whose far-reaching consequences resulted into an independent branch of study in analysis, known as fixed point theory.	homework/assignment. (iv) Students to be encouraged to give short presentations.	• End-term examinations.
4.	Learn about the two important topological properties, namely connectedness and compactness of metric spaces.	(v) Illustrate the concepts through CAS.	

**Keywords:** Banach fixed point theorem, Cantor's theorem, Closure, Compactness, Connectedness, Contraction mapping, Interior, Open set.

## **BMATH512: Group Theory-II**

**Total Marks: 100** (Theory: 75, Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination**: 3 Hrs.

**Course Objectives:** The course will develop an in-depth understanding of one of the most important branch of the abstract algebra with applications to practical real-world problems. Classification of all finite abelian groups (up to isomorphism) can be done.

### **Course Learning Outcomes:** The course shall enable students to:

- i) Learn about automorphisms for constructing new groups from the given group.
- ii) Learn about the fact that external direct product applies to data security and electric circuits.
- iii) Understand fundamental theorem of finite abelian groups.
- iv) Be familiar with group actions and conjugacy in  $S_n$ .
- v) Understand Sylow theorems and their applications in checking nonsimplicity.

### **Unit 1: Automorphisms and Properties**

Automorphism, inner automorphism, Automorphism groups, Automorphism groups of finite and infinite cyclic groups, Characteristic subgroups, Commutator subgroup and its properties; Applications of factor groups to automorphism groups.

## **Unit 2: External and Internal Direct Products of Groups**

External direct products of groups and its properties, The group of units modulo n as an external direct product, Applications to data security and electric circuits; Internal direct products, Classification of groups of order  $p^2$ , where p is a prime; Fundamental theorem of finite abelian groups and its isomorphism classes.

### **Unit 3: Group Action**

Group actions and permutation representations; Stabilizers and kernels of group actions; Groups acting on themselves by left multiplication and consequences; Conjugacy in  $S_n$ .

## **Unit 4: Sylow Theorems and Applications**

Conjugacy classes, Class equation, p-groups, Sylow theorems and consequences, Applications of Sylow theorems; Finite simple groups, Nonsimplicity tests; Generalized Cayley's theorem, Index theorem, Embedding theorem and applications. Simplicity of  $A_5$ .

### **References:**

- 1. Dummit, David S., & Foote, Richard M. (2016). *Abstract Algebra* (3rd ed.). Student Edition. Wiley India.
- 2. Gallian, Joseph. A. (2013). *Contemporary Abstract Algebra* (8th ed.). Cengage Learning India Private Limited. Delhi. Fourth impression, 2015.

### **Additional Reading:**

i. Rotman, Joseph J. (1995). *An Introduction to The Theory of Groups* (4th ed.). Springer-Verlag, New York.

## **Teaching Plan (BMATH512: Group Theory-II):**

- Week 1: Automorphism, Inner automorphism, Automorphism groups, Automorphism groups of finite and infinite cyclic groups.
  - [2] Chapter 6 (Pages 135 to 138).
- Week 2: Characteristic subgroups, Commutator subgroup and its properties; Applications of factor groups to automorphism groups.
  - [2] Exercises 1 to 4 on Page 181, and Exercises 62, 68 on Page 204.
  - [2] Chapter 9 (Theorem 9.4 and Example 17).
- Week 3: External direct products of groups and its properties, The group of units modulo n as an external direct product, Applications to data security and electric circuits.
  - [2] Chapter 8.
- Week 4: Internal direct products, Classification of groups of order  $p^2$ , where p is a prime.
  - [2] Chapter 9 (Section on internal direct products, Pages 195 to 200).
- Week 5: Statement of the Fundamental theorem of finite abelian groups, The isomorphism classes of Abelian groups.
  - [2] Chapter 11.
- Weeks 6 and 7: Group actions and permutation representations; Stabilizers and kernels of group actions.
  - [1] Chapter 1 (Section 1.7), Chapter 2 (Section 2.2) and Chapter 4 (Section 4.1, except cycle decompositions).
- Weeks 8 and 9: Groups acting on themselves by left multiplication and consequences; Conjugacy in  $S_n$ .
  - [1] Chapter 4 [Section 4.2 and Section 4.3 (Pages 125-126)].
- Week 10: Conjugacy classes, Class equation, p-groups.
  - [2] Chapter 24 (Pages 409 to 411).
- Weeks 11 and 12: State three Sylow theorems and give their applications.
  - [2] Chapter 24 (Pages 412 to 421).
- Weeks 13 and 14: Finite simple groups, Nonsimplicity tests; Generalized Cayley's theorem, Index theorem, Embedding theorem and applications; Simplicity of  $A_5$ .
  - [2] Chapter 25.

## **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment Tasks
No.		Activity	
1.	Learn about automorphisms for constructing new groups from the given group.  Learn about the fact that external direct product applies to data security and electric circuits.	<ul><li>(i) Each topic to be explained with examples.</li><li>(ii) Students to be involved in discussions and encouraged to ask questions.</li></ul>	<ul> <li>Presentations and participation in discussions.</li> <li>Assignments and class tests.</li> <li>Mid-term</li> </ul>
2.	Understand fundamental theorem of finite abelian groups.	(iii) Students to be given homework/assignments.	examinations. • End-term
3.	Be familiar with group actions and conjugacy in $S_n$ .	(iv) Students to be encouraged to give short	examinations.
4.	Understand Sylow theorems and their applications in checking nonsimplicity.	presentations.	

**Keywords:** Automorphism, External direct products, Isomorphism classes, Group action, Class equation, Sylow theorems.

# **Discipline Specific Elective (DSE) Course -1 (including practicals)**

Any one of the following (at least two shall be offered by the college):

**DSE-1 (i): Numerical Analysis** 

DSE-1 (ii): Mathematical Modeling and Graph Theory

**DSE-1** (iii): C++ Programming for Mathematics

## **DSE-1 (i): Numerical Analysis**

**Total Marks:** 150 (Theory: 75 + Internal Assessment: 25 + Practical: 50) **Workload:** 4 Lectures, 4 Periods practical (per week) **Credits:** 6 (4+2)

**Duration:** 14 Weeks (56 Hrs. Theory + 56 Hrs. practical) **Examination:** 3 Hrs.

**Course Objectives:** To comprehend various computational techniques to find approximate value for possible root(s) of non-algebraic equations, to find the approximate solutions of system of linear equations and ordinary differential equations. Also, the use of Computer Algebra System (CAS) by which the numerical problems can be solved both numerically and analytically, and to enhance the problem solving skills.

# Course Learning Outcomes: The course will enable the students to:

- i) Learn some numerical methods to find the zeroes of nonlinear functions of a single variable and solution of a system of linear equations, up to a certain given level of precision.
- ii) Know about methods to solve system of linear equations, such as Gauss-Jacobi, Gauss-Seidel and SOR methods.
- iii) Interpolation techniques to compute the values for a tabulated function at points not in the table.
- iv) Applications of numerical differentiation and integration to convert differential equations into difference equations for numerical solutions.

# **Unit 1: Methods for Solving Algebraic and Transcendental Equations**

Algorithms, Convergence, Bisection method, False position method, Fixed point iteration method, Newton's method and Secant method.

### **Unit 2: Techniques to Solve Linear Systems**

Partial and scaled partial pivoting, LU decomposition and its applications, Iterative methods: Gauss–Jacobi, Gauss–Seidel and SOR methods.

# **Unit 3: Interpolation**

Lagrange and Newton interpolation, Piecewise linear interpolation.

### **Unit 4: Numerical Differentiation and Integration**

First and higher order approximation for first derivative, Approximation for second derivative, Richardson extrapolation method; Numerical integration by closed Newton–Cotes formulae: Trapezoidal rule, Simpson's rule and its error analysis; Euler's method to solve ODE's, Second order Runge–Kutta Methods: Modified Euler's method, Heun's method and optimal RK2 method.

**Note:** Emphasis is to be laid on the algorithms of the above numerical methods. Non programmable scientific calculator may be allowed in the University examination.

### **Reference:**

1. Bradie, Brian. (2006). *A Friendly Introduction to Numerical Analysis*. Pearson Education, India. Dorling Kindersley (India) Pvt. Ltd. Third impression 2011.

## **Additional Readings:**

- i. Jain, M. K., Iyengar, S. R. K., & Jain, R. K. (2012). *Numerical Methods for Scientific and Engineering Computation*. (6th ed.). New Age International Publisher, India, 2016
- ii. Gerald, C. F., & Wheatley, P. O. (2008). *Applied Numerical Analysis* (7th ed.). Pearson Education. India.

# **Practical / Lab work to be performed in Computer Lab:**

Use of computer algebra software (CAS), for example Mathematica/MATLAB/Maple/Maxima/Scilab etc., for developing the following numerical programs:

- 1. Bisection method
- 2. Newton-Raphson method
- 3. Secant method
- 4. Regula–Falsi method
- 5. LU decomposition method
- 6. Gauss-Jacobi method
- 7. SOR method
- 8. Gauss-Seidel method
- 9. Lagrange interpolation
- 10. Newton interpolation
- 11. Trapezoidal rule
- 12. Simpson's rule
- 13. Euler's method
- 14. Second order Runge-Kutta methods.

**Note:** For any of the CAS: Mathematica /MATLAB/ Maple/Maxima/Scilab etc., data types-simple data types, floating data types, character data types, arithmetic operators and operator precedence, variables and constant declarations, expressions, input/output, relational operators, logical operators and logical expressions, control statements and loop statements, Arrays should be introduced to the students.

### **Teaching Plan (Theory of DSE-I (i): Numerical Analysis):**

Week 1: Algorithms, Convergence, Order of convergence and examples.

[1] Chapter 1 (Sections 1.1 and 1.2).

Week 2: Bisection method, False position method and their convergence analysis, Stopping condition and algorithms.

[1] Chapter 2 (Sections 2.1 and 2.2).

Week 3: Fixed point iteration method, its order of convergence and stopping condition.

[1] Chapter 2 (Section 2.3).

Week 4: Newton's method, Secant method, their order of convergence and convergence analysis.

[1] Chapter 2 (Sections 2.4 and 2.5).

- Week 5: Examples to understand partial and scaled partial pivoting. LU decomposition.
  - [1] Chapter 3 (Sections 3.2, and 3.5 up to Example 3.15).
- **Weeks 6 and 7:** Application of LU decomposition to solve system of linear equations. Gauss—Jacobi method, Gauss—Seidel and SOR iterative methods to solve system of linear equations.
  - [1] Chapter 3 (Sections 3.5 and 3.8).
- Week 8: Lagrange interpolation: Linear and higher order interpolation, and error in it.
  - [1] Chapter 5 (Section 5.1).
- Weeks 9 and 10: Divided difference and Newton interpolation, Piecewise linear interpolation.
  - [1] Chapter 5 (Sections 5.3 and 5.5).
- Weeks 11 and 12: First and higher order approximation for first derivative and error in the approximation. Second order forward, Backward and central difference approximations for second derivative, Richardson extrapolation method
  - [1] Chapter 6 (Sections 6.2 and 6.3).
- Week 13: Numerical integration: Trapezoidal rule, Simpson's rule and its error analysis.
  - [1] Chapter 6 (Section 6.4).
- **Week 14:** Euler's method to solve ODE's, Second order Runge–Kutta methods: Modified Euler's method, Heun's method and optimal RK2 method.
  - [1] Chapter 7 (Section 7.2 up to Page 562 and Section 7.4, Pages 582-585).

## Facilitating the achievement of Course Learning Outcomes

Unit	Course Learning Outcomes	Teaching and Learning	Assessment Tasks
No.		Activity	
2.	Learn some numerical methods to find the zeroes of nonlinear functions of a single variable and solution of a system of linear equations, up to a certain given level of precision.  Know about methods to solve system of linear equations, such as Gauss–Jacobi, Gauss–Seidel and	<ul> <li>(i) Each topic to be explained with illustrations.</li> <li>(ii) Students be encouraged to discover the relevant concepts.</li> <li>(iii) Students to be given homework/assignments.</li> <li>(iv) Discuss and solve the theoretical and practical</li> </ul>	<ul> <li>Presentations and class discussions.</li> <li>Assignments and class tests.</li> <li>Student presentations.</li> <li>Mid-term examinations.</li> <li>Practical and</li> </ul>
3.	SOR methods. Interpolation techniques to compute the values for a tabulated function at points not in the table. Applications of numerical differentiation and integration to	problems in the class.  (v) Students to be encouraged to apply concepts to real world problems.	viva-voce examinations.  • End-term examinations.
	convert differential equations into difference equations for numerical solutions.		

**Keywords:** Algorithm, Euler's method, Interpolation, Iterative methods, LU decomposition, Newton–Cotes formulae, Order of convergence, Order of a method, Partial pivoting.

# DSE-1 (ii): Mathematical Modeling and Graph Theory

**Total Marks:** 150 (Theory: 75 + Internal Assessment: 25 + Practical: 50) **Workload:** 4 Lectures, 4 Periods practical (per week) **Credits:** 6 (4+2)

**Duration:** 14 Weeks (56 Hrs. Theory + 56 Hrs. practical) **Examination:** 3 Hrs.

**Course Objectives:** The main objective of this course is to teach students how to model physical problems using differential equations and solve them. Also, the use of Computer Algebra Systems (CAS) by which the listed problems can be solved both numerically and analytically.

## **Course Learning Outcomes:** The course will enable the students to:

- i) Know about power series solution of a differential equation and learn about Legendre's and Bessel's equations.
- ii) Use of Laplace transform and inverse transform for solving initial value problems.
- iii) Learn about various models such as Monte Carlo simulation models, queuing models, and linear programming models.
- iv) Understand the basics of graph theory and learn about social networks, Eulerian and Hamiltonian graphs, diagram tracing puzzles and knight's tour problem.

### **Unit 1: Power Series Solutions**

Power series solution of a differential equation about an ordinary point, Solution about a regular singular point, The method of Frobenius, Legendre's and Bessel's equations.

### **Unit 2: Laplace Transforms**

Laplace transform and inverse transform, Application to initial value problem up to second order.

## **Unit 3: Monte Carlo Simulation**

Monte Carlo simulation modeling: Simulating deterministic behavior (area under a curve, volume under a surface); Generating random numbers: Middle square method, Linear congruence; Queuing models: Harbor system, Morning rush hour; Overview of optimization modeling; Linear programming model: Geometric solution, Algebraic solution, Simplex method, Sensitivity analysis.

### **Unit 4: Graph Theory**

Graphs, Diagraphs, Networks and subgraphs, Vertex degree, Paths and cycles, Regular and bipartite graphs, Four cube problem, Social networks, Exploring and traveling, Eulerian and Hamiltonian graphs, Applications to dominoes, Diagram tracing puzzles, Knight's tour problem, Gray codes.

### **References:**

- 1. Aldous, Joan M., & Wilson, Robin J. (2007). *Graphs and Applications: An Introductory Approach*. Springer. Indian Reprint.
- 2. Edwards, C. Henry, Penney, David E., & Calvis, David T. (2015). *Differential Equations and Boundary Value Problems: Computing and Modeling* (5th ed.). Pearson.
- 3. Giordano, Frank R., Fox, William P., & Horton, Steven B. (2014). *A First Course in Mathematical Modeling* (5th ed.). Brooks/Cole, Cengage Learning.

## Practical / Lab work to be performed in Computer Lab:

Modeling of the following problems using Mathematica/MATLAB/Maple/Maxima/Scilab etc.

- 1. Plotting of Legendre polynomial for n = 1 to 5 in the interval [0, 1]. Verifying graphically that all the roots of  $P_n(x)$  lie in the interval [0, 1].
- 2. Automatic computation of coefficients in the series solution near ordinary points.
- 3. Plotting of the Bessel's function of first kind of order 0 to 3.
- 4. Automating the Frobenius series method.
- 5. (i) Random number generation and then use it for one of the following:
  - (a) Simulate area under a curve,
  - (b) Simulate volume under a surface.
  - (ii) Programming of either one of the queuing model:
    - (a) Single server queue (e.g. Harbor system),
    - (b) Multiple server queue (e.g. Rush hour).
  - (iii) Programming of the Simplex method for 2 / 3 variables.

## Teaching Plan (Theory of DSE-l (ii): Mathematical Modeling and Graph Theory):

Weeks 1 and 3: Power series solution of a differential equation about an ordinary point, Solution about a regular singular point. Legendre's equation. The method of Frobenius.

[2] Chapter 8 (Sections 8.1 to 8.3).

Week 4: Bessel's equation. Bessel's function of first kind.

[2] Chapter 8 [Section 8.5 up to Equation (19), Page 551)].

Weeks 5 and 6: Laplace transform and inverse transform, Application to initial value problem up to second order.

[2] Chapter 7 (Sections 7.1 to 7.3).

Weeks 7 and 8: Monte Carlo simulation modeling: Simulating deterministic behavior (area under a curve, volume under a surface), Generating random numbers: Middle square method, Linear congruence. Queuing models: Harbor system, Morning rush hour.

[3] Chapter 5 (Sections 5.1 to 5.2, and 5.5).

Weeks 9 and 10: Overview of optimization modeling, Linear programming model: Geometric solution, Algebraic solution, Simplex method, Sensitivity analysis.

[3] Chapter 7.

Weeks 11 and 12: Graphs, Diagraphs, Networks and subgraphs, Vertex degree, Paths and cycles, Regular and bipartite graphs, Four cube problem, Social networks.

[1] Chapter 1 (Section 1.1), and Chapter 2.

Weeks 13 and 14: Overview of optimization modeling, Linear Programming Model: Geometric solution, Algebraic solution, Simplex method, Sensitivity analysis.

[1] Chapter 3.

**Note**: [1] Chapter 1 (Section 1.1), Chapter 2 (Sections 2.1 to 2.4), Chapter 3 (Sections 3.1 to 3.3) are to be reviewed only. This is in order to understand the models on Graph Theory.

### **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment Tasks
No.		Activity	
1.	Know about power series solution of a differential equation and learn about Legendre's and Bessel's equations.	<ul><li>(i) Each topic to be explained with illustrations.</li><li>(ii) Students to be encouraged to discover the relevant</li></ul>	<ul><li>Presentations and class discussions.</li><li>Assignments and</li></ul>

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2.	Use of Laplace transform and inverse transform for solving initial value problems.	concepts. (iii) Students to be given homework/assignments.	class tests. • Student presentations.
3.	Learn about various models such as Monte Carlo simulation models, queuing models, and linear programming models.	<ul><li>(iv) Discuss and solve the theoretical and practical problems in the class.</li><li>(v) Students to be encouraged</li></ul>	<ul><li>Mid-term examinations.</li><li>Practical and viva-voce</li></ul>
4.	Understand the basics of graph theory and learn about social networks, Eulerian and Hamiltonian graphs, diagram tracing puzzles and knight's tour problem.	to apply concepts to real world problems.	examinations.  • End-term examinations.

**Keywords:** Legendre's and Bessel's equations, Laplace transformm Monte Carlo simulation, Hamiltonian graphs.

# **DSE-1 (iii): C++ Programming for Mathematics**

**Total Marks:** 150 (Theory: 75 + Internal Assessment: 25 + Practical: 50) **Workload:** 4 Lectures, 4 Periods practical (per week) **Credits:** 6 (4+2)

**Duration:** 14 Weeks (56 Hrs. Theory + 56 Hrs. practical) **Examination:** 3 Hrs.

**Course Objectives:** This course introduces C++ programming in the idiom and context of mathematics and imparts a starting orientation using available mathematical libraries, and their applications.

**Course Learning Outcomes:** After completion of this paper, student will be able to:

- i) Understand and apply the programming concepts of C++ which is important to mathematical investigation and problem solving.
- ii) Learn about structured data-types in C++ and learn about applications in factorization of an integer and understanding Cartesian geometry and Pythagorean triples.
- iii) Use of containers and templates in various applications in algebra.
- iv) Use mathematical libraries for computational objectives.
- v) Represent the outputs of programs visually in terms of well formatted text and plots.

### **Unit 1: C++ Essentials**

Fundamentals of programming, Organization of logic flow in stored program model of computation, C++ as a general purpose programming language, Structure of a C++ program, Common compilers and IDE's, Basic data-types, Variables and literals in C++, Operators, Expressions, Evaluation precedence, and Type compatibility. Outline of program development in C++, Debugging and testing; Applications: Greatest common divisor, and Random number generation.

## **Unit 2: Working with Structured Data**

Structured data-types in C++, Arrays and manipulating data in arrays with applications in factorization of an integer and finding Euler's totient; Objects and classes: Information hiding, Modularity, Constructors and Destructors, Methods and Polymorphism; Applications: Cartesian geometry using points (2 & 3-dimensional), and Pythagorean triples.

# **Unit 3: Working with Containers and Templates**

Containers and Template Libraries: Sets, Iterators, Multisets, Vectors, Maps, Lists, Stacks and Queues; Applications: Basic set algebra, Modulo arithmetic, Permutations, and Polynomials.

# **Unit 4: Using Mathematical Libraries and Packages**

Arbitrary precision arithmetic using the GMP package; Linear algebra: Two-dimensional arrays in C++ with applications in finding eigenvalues, eigenvectors, rank, nullity, and solving system of linear equations in matrices; Features of C++ for input/output and visualization: strings, streams, formatting method; Processing files in a batch, Command-line arguments, Visualization packages and their use in plots.

### **Reference:**

1. Scheinerman, Edward (2006). C++ for Mathematicians: An Introduction for Students and Professionals. Chapman & Hall/CRC. Taylor & Francis Group, LLC.

### **Additional Readings:**

- i. Dale, Nell & Weems, Chip (2013). *Programming and Problem Solving with C++* (6th ed.). Comprehensive Edition. Jones & Bartlett Learning.
- ii. Gottschling, Peter (2016). Discovering Modern C++: An Intensive Course for Scientists, Engineers, and Programmers. Addison-Wesley. Pearson Education, Inc.
- iii. Josuttis, Nicolai M. (2012). *The C++ Standard Library: A Tutorial and Reference* (2nd ed.). Addison-Wesley. Pearson Education, Inc.
- iv. Lippman, Stanley B. (2000). *Essential C++*. Addison-Wesley.
- v. Stroustrup, Bjarne (2013). *The C++ Programming Language* (4th ed.). Addison-Wesley.

## Practical / Lab work to be performed in Computer Lab:

**A:** Preparatory (Practical Sessions: 8 Hrs.)

- 1. Setting up of C++ programming environment on Linux/Windows/Mac-OS; gcc/g++/mingw/cc, Program-development methodology and use IDE's or other tools.
- 2. Demonstration of sample programs for
  - (i) "Hello World"
  - (ii) Sum of an arithmetic progression.
  - (iii) Value of  $\sin x$  using series expansion.
- 3. Finding/demonstrating:
  - (i) Machine epsilon.
  - (ii) Integer and float overflow/underflow.
  - (iii) Iteration and selection based logic.

(provide a list of 8-10 problems suitable to learners needs)

### **B:** Evaluative:

**Set-I:** (Practical Sessions: 8 Hrs.)

- 1. Greatest common divisor (including Euclid's Method).
- 2. Random number generation (including a Monte Carlo Program).

## **Set-II:** (Practical Sessions: 12 Hrs.)

- 1. Factorization of an integer, and Euler's totient.
- 2. Cartesian geometry using points (2 & 3-dimensional).
- 3. Pythagorean triples.

### **Set-III:** (Practical Sessions: 16 Hrs.)

- 1. Basic set algebra.
- 2. Modulo arithmetic.
- 3. Permutations.
- 4. Polynomials.

# **Set-IV:** (Practical Sessions: 12 Hrs.)

- 1. Arbitrary precision arithmetic using the GMP package.
- 2. Finding eigenvalues, eigenvectors, rank, nullity, and solving system of linear equations in matrices.
- 3. Plots (using the GNU plotutils package).

**Note.** Exception handling in lab-exercises (SET-I to IV), Comments/Documentation using Doxygen may be emphasized.

## **Teaching Plan (Theory of DSE-1 (iii) C++ Programming for Mathematics):**

**Week 1:** Fundamentals of programming, Organization of logic flow in stored program model of computation, C++ as a general purpose programming language, Structure of a C++ program, Common compilers and IDE's, Basic data-types.

[1] Chapter 1, and Chapter 2 (Sections 2.1 to 2.3).

**Week 2:** Variables and literals in C++, Operators, Expressions, Evaluation precedence, and Type compatibility. Outline of program development in C++, Debugging and testing.

[1] Chapter 2 (Sections 2.4 to 2.9).

Weeks 3 and 4: Applications: Greatest common divisor, and Random number generation.

[1] Chapters 3 and 4.

**Week 5:** Structured data-types in C++, Arrays and manipulating data in arrays. Applications: Factorization of an integer, and Euler's totient.

[1] Chapter 5 (Sections 5.1 to 5.4).

Weeks 6 and 7: Objects and classes: Information hiding, Modularity, Constructors and destructors, Methods and polymorphism; Applications: Cartesian geometry using points (two and three dimensional), and Pythagorean triples.

[1] Chapters 6 and 7.

Weeks 8 and 9: Containers and template libraries: sets, iterators, multisets, vectors, maps, lists, stacks and queues with applications in basic set algebra.

[1] Sections 8.1 to 8.7 (8.7.1-8.7.3).

Weeks 10 and 11: Applications: modulo arithmetic, permutations, and polynomials.

[1] Chapter 9, Chapter 11 (Sections 11.1, and 11.2) and Chapter 12 (Sections 12.1 to 12.3).

**Week 12:** Arbitrary precision arithmetic using the GMP package; Linear algebra: Two-dimensional arrays in C++ with applications in finding eigenvalues, eigenvectors, rank, nullity, and solving system of linear equations in matrices.

[1] Chapter 13 [Sections 13.1, and 13.2 (13.2.1, 13.2.2)].

**Weeks 13 and 14:** Features of C++ for input/output & visualization: strings, streams, formatting methods, processing files in a batch, command-line arguments, visualization packages and plots.

[1] Chapter 14 [Sections 14.1 to 14.6, and 14.8 (14.8.1-14.8.3)].

# **Facilitating the Achievement of Course Learning Outcomes**

Unit No.	Course Learning Outcomes	Teaching and Learning Activity	Assessment Tasks
1.	Understand and apply the programming concepts of C++ which is important to mathematical investigation and problem solving.	(i) Each topic to be explained with illustrations. (ii) Students to be	<ul> <li>Presentations and class discussions.</li> <li>Assignments</li> </ul>
2.	Learn about structured data-types in C++ and learn about applications in factorization of an integer and understanding Cartesian geometry and Pythagorean triples.	encouraged to discover the relevant concepts. (iii) Students to be given homework/assignments. (iv) Discuss and solve the	and class tests.  • Mid-term examinations.  • Viva-voce
3.	Use of containers and templates in various applications in algebra.	theoretical and practical problems in the class.	examinations. • End-term
4.	Use mathematical libraries for computational objectives. Represent the outputs of programs visually in terms of well formatted text and plots.	(v) Students to be encouraged to apply concepts to real world problems.	examinations.

**Keywords:** Array, Class, Command-line Argument, Constructor, Containers, Data-type, Debugging, Destructor, Multiset, Map, Object, Polymorphism, Queue, Vector.

# **Discipline Specific Elective (DSE) Course - 2**

Any *one* of the following (at least *two* shall be offered by the college):

DSE-2 (i): Probability Theory and Statistics

**DSE-2 (ii): Discrete Mathematics** 

DSE-2 (iii): Cryptography and Network Security

# **DSE-2** (i): Probability Theory and Statistics

**Total Marks:** 100 (Theory: 75 + Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** To make the students familiar with the basic statistical concepts and tools which are needed to study situations involving uncertainty or randomness. The course intends to render the students to several examples and exercises that blend their everyday experiences with their scientific interests.

### **Course Learning Outcomes:** This course will enable the students to:

- i) Learn about probability density and moment generating functions.
- ii) Know about various univariate distributions such as Bernoulli, Binomial, Poisson, gamma and exponential distributions.
- iii) Learn about distributions to study the joint behavior of two random variables.
- iv) Measure the scale of association between two variables, and to establish a formulation helping to predict one variable in terms of the other, i.e., correlation and linear regression.
- v) Understand central limit theorem, which helps to understand the remarkable fact that: the empirical frequencies of so many natural populations, exhibit a bell-shaped curve, i.e., a normal distribution.

### **Unit 1: Probability Functions and Moment Generating Function**

Sample space, Probability set function, Real random variables - Discrete and continuous, Cumulative distribution function, Probability mass/density functions, Transformations, Mathematical expectation, Moments, Moment generating function, Characteristic function.

### **Unit 2: Univariate Discrete and Continuous Distributions**

Discrete distributions: Uniform, Bernoulli, Binomial, Negative binomial, Geometric and Poisson; Continuous distributions: Uniform, Gamma, Exponential, Chi-square, Beta and normal; Normal approximation to the binomial distribution.

### **Unit 3: Bivariate Distribution**

Joint cumulative distribution function and its properties, Joint probability density function, Marginal distributions, Expectation of function of two random variables, Joint moment generating function, Conditional distributions and expectations.

### **Unit 4: Correlation, Regression and Central Limit Theorem**

The Correlation coefficient, Covariance, Calculation of covariance from joint moment generating function, Independent random variables, Linear regression for two variables, Method of least squares, Bivariate normal distribution, Chebyshev's theorem, Strong law of large numbers, Central limit theorem and weak law of large numbers.

### **References:**

- 1. Hogg, Robert V., McKean, Joseph W., & Craig, Allen T. (2013). *Introduction to Mathematical Statistics* (7th ed.). Pearson Education, Inc.
- 2. Miller, Irwin & Miller, Marylees. (2014). John E. Freund's *Mathematical Statistics* with
  - Applications (8th ed.). Pearson. Dorling Kindersley (India).
- 3. Ross, Sheldon M. (2014). Introduction to Probability Models (11th ed.). Elsevier Inc.

### **Additional Reading:**

i. Mood, A. M., Graybill, F. A. & Boes, D. C. (1974). *Introduction to the Theory of Statistics* (3rd ed.). McGraw-Hill Education Pvt. Ltd. Indian Edition (2017).

## Teaching Plan (DSE-2 (i): Probability Theory and Statistics):

Weeks 1 and 2: Sample space, Probability set function and examples, Random variable, Probability mass/density function, Cumulative distribution function and its properties.

[1] Chapter 1 (Sections 1.1, 1.3 and 1.5).

Week 3 and 4: Discrete and continuous random variables, and Transformations. Expectation of random variables, and some special expectations: Mean, Variance, Standard deviation, Moments and moment generating function, Characteristic function.

- [1] Chapter 1 (Sections 1.6 to 1.9).
- Week 5: The discrete distributions Uniform, Bernoulli and binomial.
  - [2] Chapter 5 (Sections 5.2 to 5.4).
- Week 6: The discrete distributions negative Binomial, Geometric and Poisson.
  - [2] Chapter 5 (Sections 5.5 and 5.7).
- Week 7: The continuous distributions Uniform, Gamma, Exponential, Chi-square and Beta.
  - [2] Chapter 6 (Sections 6.2 to 6.4).
- Week 8: Normal distribution, and normal approximation to the binomial distribution.
  - [2] Chapter 6 (Sections 6.5 and 6.6).

**Weeks 9 and 10:** Random vector: Discrete and continuous, Joint cumulative distribution function and its properties, Joint probability mass/density function, Marginal probability mass function, and expectation of two random variables, Joint moment generating function, Conditional distributions and expectations.

- [1] Chapter 2 (Sections 2.1 and 2.3).
- Week 11: Correlation coefficient, Covariance, Calculation of covariance from joint moment generating function, Independent random variables.
  - [1] Chapter 2 (Sections 2.4 and 2.5).
- Week 12: Linear regression for two variables, and the method of least squares.
  - [2] Chapter 14 (Sections 14.1 to 14.3).
- Week 13: Bivariate normal distribution; Chebyshev's theorem.
  - [2] Chapter 6 (Section 6.7), and Chapter 4 (Section 4.4).
- Week 14: Statement and interpretation of the strong law of large numbers, Central limit theorem and the weak law of large numbers.
  - [3] Chapter 2 (Section 2.8, and Exercise 76, Page 89).

# **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and	Assessment
No.		Learning Activity	Tasks
1.	Learn about probability density and moment generating functions.	(i) Each topic to be explained with	• Presentations and
2.	Know about various univariate distributions such as Bernoulli, Binomial, Poisson, gamma and exponential distributions.	examples. (ii) Students to be involved in	participation in discussions.  • Assignments
3.	Learn about distributions to study the joint behavior of two random variables.	discussions and encouraged to ask	and class tests.  • Mid-term
4.	Measure the scale of association between two variables, and to establish a formulation helping to predict one variable in terms of the other, i.e., correlation and linear regression.  Understand central limit theorem, which helps to understand the remarkable fact that: the empirical frequencies of so many natural populations, exhibit a bell-shaped curve, i.e., a normal distribution.	questions. (iii) Students to be given homework/ assignments. (iv) Students to be encouraged to give short presentations.	examinations.  • End-term examinations.

**Keywords:** Chebyshev's theorem, Correlation, Distributions, Distribution functions, Expectation, moments, Random variable, Regression.

# **DSE-2** (ii): Discrete Mathematics

**Total Marks:** 100 (Theory: 75 + Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

Course Objectives: The course aims at introducing the concepts of ordered sets, lattices, sublattices and homomorphisms between lattices. It also includes introduction to modular and distributive lattices along with complemented lattices and Boolean algebra. Then some important applications of Boolean algebra are discussed in switching circuits. The second part of this course deals with introduction to graph theory, paths and circuits, Eulerian circuits, Hamiltonian graphs and finally some applications of graphs to shortest path algorithms.

## **Course Learning outcomes:** After the course, the student will be able to:

- i) Understand the notion of ordered sets and maps between ordered sets.
- ii) Learn about lattices, modular and distributive lattices, sublattices and homomorphisms between lattices.
- iii) Become familiar with Boolean algebra, Boolean homomorphism, Karnaugh diagrams, switching circuits and their applications.
- iv) Learn about basics of graph theory, including Eulerian graphs, Hamiltonian graphs.
- v) Learn about the applications of graph theory in the study of shortest path algorithms.

#### **Unit 1: Ordered Sets**

Definitions, Examples and basic properties of ordered sets, Order isomorphism, Hasse diagrams, Dual of an ordered set, Duality principle, Maximal and minimal elements, Building new ordered sets, Maps between ordered sets.

### **Unit 2: Lattices**

Lattices as ordered sets, Lattices as algebraic structures, Sublattices, Products and homomorphisms; Definitions, Examples and properties of modular and distributive lattices, The  $M_3-N_5$  theorem with applications, Complemented lattice, Relatively complemented lattice, Sectionally complemented lattice.

### **Unit 3: Boolean Algebras and Switching Circuits**

Boolean algebras, De Morgan's laws, Boolean homomorphism, Representation theorem; Boolean polynomials, Boolean polynomial functions, Disjunctive normal form and conjunctive normal form, Minimal forms of Boolean polynomial, Quine–McCluskey method, Karnaugh diagrams, Switching circuits and applications of switching circuits.

### **Unit 4: Graph Theory**

Introduction to graphs, Königsberg bridge problem, Instant insanity game; Definition, examples and basic properties of graphs, Subgraphs, Pseudographs, Complete graphs, Bipartite graphs, Isomorphism of graphs, Paths and circuits, Eulerian circuits, Hamiltonian cycles, Adjacency matrix, Weighted graph, Travelling salesman problem, Shortest path, Dijkstra's algorithm.

#### **References:**

- 1. Davey, B. A., & Priestley, H. A. (2002). *Introduction to Lattices and Order* (2nd ed.). Cambridge University press, Cambridge.
- 2. Goodaire, Edgar G., & Parmenter, Michael M. (2011). *Discrete Mathematics with Graph Theory* (3rd ed.). Pearson Education (Singapore) Pvt. Ltd. Indian Reprint.
- 3. Lidl, Rudolf & Pilz, Gunter. (2004). *Applied Abstract Algebra* (2nd ed.), Undergraduate Texts in Mathematics. Springer (SIE). Indian Reprint.

## **Additional Reading:**

i. Rosen, Kenneth H. (2012). *Discrete Mathematics and its Applications, with Combinatorics and Graph Theory*. (7th ed.). McGraw-Hill Education. Indian Reprint.

### **Teaching Plan (DSE-2 (ii): Discrete Mathematics):**

Weeks 1 and 2: Definitions, Examples and basic properties of ordered sets, Order isomorphism, Hasse diagrams, dual of an ordered set, Duality principle, Maximal and minimal elements, Building new ordered sets, Maps between ordered sets.

- [1] Chapter 1 (Sections 1.1 to 1.5, Sections 1.14 to 1.26, and Sections 1.34 to 1.36).
- [3] Chapter 1 [Section 1 (1.1 to 1.3)].

Weeks 3 and 4: Lattices as ordered sets, Lattices as algebraic structures, Sublattices, Products and homomorphisms.

- [1] Chapter 2 (Sections 2.1 to 2.19).
- [3] Chapter 1 [Section 1 (1.5 to 1.20)].

Week 5: Definitions, Examples and properties of Modular and distributive lattices.

- [1] Chapter 4 (Sections 4.1 to 4.9).
- [3] Chapter 1 [Section 2 (2.1 to 2.6).

Week 6:  $M_3 - N_5$  theorem with applications, Complemented lattice, Relatively complemented lattice, Sectionally complemented lattice.

- [1] Chapter 4 (Sections 4.10 and 4.11).
- [3] Chapter 1 [Section 2 (2.7 to 2.14)].

**Weeks 7 and 8:** Boolean algebras, De Morgan's laws, Boolean homomorphism, representation theorem, Boolean polynomials, Boolean polynomial functions, Disjunctive normal form and conjunctive normal form.

- [3] Chapter 1 (Sections 3 and 4).
- Week 9: Minimal forms of Boolean polynomial, Quine–McCluskey method, Karnaugh diagrams.
  - [3] Chapter 1 (Section 6).

Week 10: Switching circuits and applications of switching circuits.

- [3] Chapter 2 (Sections 7 and 8).
- Weeks 11 and 12: Introduction to graphs, Königsberg bridge problem, Instant insanity game. Definition, Examples and basic properties of graphs, Subgraphs, Pseudographs, Complete graphs, Bipartite graphs, Isomorphism of graphs.
  - [2] Chapter 9 [Sections 9.1, 9.2 (9.2.1, 9.2.7) and 9.3].

Weeks 13 and 14: Paths and circuits, Eulerian circuits, Hamiltonian cycles, Adjacency matrix, Weighted graph, Travelling salesman problem, shortest path, Dijkstra's algorithm.

[2] Chapter 10 [Sections 10.1 to 10.4 (10.4.1 to 10.4.3)].

# **Facilitating the Achievement of Course Learning Outcomes**

Unit No.	<b>Course Learning Outcomes</b>	Teaching and Learning Activity	Assessment Tasks
2.	Understand the notion of ordered sets and maps between ordered sets.  Learn about lattices, modular and	<ul><li>(i) Each topic to be explained with examples.</li><li>(ii) Students to be involved</li></ul>	<ul> <li>Presentations and participation in discussions.</li> </ul>
	distributive lattices, sublattices and homomorphisms between lattices.	in discussions and encouraged to ask	<ul> <li>Assignments and class tests.</li> </ul>
3.	Become familiar with Boolean algebra, Boolean homomorphism, Karnaugh diagrams, switching circuits and their applications.	questions. (iii) Students to be given homework/assignments. (iv) Students to be	<ul><li>Mid-term examinations.</li><li>End-term examinations.</li></ul>
4.	Learn about basics of graph theory, including Eulerian graphs, Hamiltonian graphs. Learn about the applications of graph theory in the study of shortest path algorithms.	encouraged to give short presentations.	

**Keywords:** Boolean algebra, Lattices, Graphs, Modularity, Ordered sets, Paths and circuits, Shortest path algorithms, Switching circuits.

# DSE-2 (iii): Cryptography and Network Security

**Total Marks:** 100 (Theory: 75 + Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** This course helps the students to develop skills and knowledge of standard concepts in cryptography and demonstrates how cryptography plays an important role in the present digital world by knowing encryption and decryption techniques and secure data in transit across data networks.

## **Course Learning Outcomes:** After the course, the student will be able to:

- i) Understand the fundamentals of cryptography and computer security attacks.
- ii) Learn about various ciphers and data encryption standard.
- iii) Review basic concepts of number theory and finite fields.
- iv) Learn about advanced encryption standard.
- v) Understand the fundamentals of RSA and elliptic curve cryptography.
- vi) Encrypt and decrypt messages using block ciphers, sign and verify messages using well known signature generation and verification algorithms.

## **Unit 1: Cryptography and Data Encryption Standard (DES)**

Overview of Cryptography, Computer security concepts, Security attacks, Symmetric cipher model, Cryptanalysis and brute-force attack, Substitution techniques, Caesar cipher, Monoalphabetic ciphers, Playfair cipher, Hill cipher, Polyalphabetic ciphers, One-time pad, Transposition techniques, Binary and ASCII, Pseudo-random bit generation, Stream ciphers and Block ciphers, Feistal cipher, Data encryption standard (DES), DES example.

## Unit 2: Algorithms and Advanced Encryption Standard (AES)

Review of basic concepts in Number theory and Finite Fields: divisibility, polynomial and modular arithmetic, Fermat's and Euler's theorems, Chinese remainder theorem, Discrete logarithm, Finite fields of the form GF(p) and  $GF(2^n)$ ; Advanced encryption standard (AES), AES transformation functions, AES key expansion, AES example.

## **Unit 3: Public-key Cryptography**

Principles of public-key cryptosystems, RSA algorithm and security of RSA, Elliptic curve arithmetic, Elliptic curve cryptography, Cryptographic Hash functions, Secure Hash algorithm.

## **Unit 4: Digital Signatures and Network Security**

Digital signatures, Elgamal and Schnorr digital signature schemes, Digital signature algorithm. Wireless network and mobile device security, Email architecture, formats, threats and security, Secure/Multipurpose Internet Mail Extension, Pretty Good Privacy.

### References:

- 1. Stallings, William (2017). *Cryptography and Network Security*, *Principles and Practice* (7th ed.). Pearson Education Limited. England.
- 2. Trappe, Wade & Washington, Lawrence C. (2006). *Introduction to Cryptography with Coding Theory* (2nd ed.). Pearson Education International.

# **Additional Reading:**

i. Stinson, Douglas R. (2005). Cryptography Theory and Practice (3rd ed.). CRC Press.

## Teaching Plan (DSE-2 (iii): Cryptography and Network Security):

Weeks 1 and 2: Overview of Cryptography, Computer security concepts, Security attacks, Symmetric cipher model, Cryptanalysis and brute-force attack, Substitution techniques, Caesar cipher, Monoalphabetic ciphers, Playfair cipher, Hill cipher, Polyalphabetic ciphers, One-time pad.

- [2] Chapter 1.
- [1] Chapter 1 (Sections 1.1 and 1.3) and Chapter 3 (Sections 3.1 and 3.2).

Weeks 3 and 4: Transposition techniques, Binary and ASCII, Pseudo-random bit generation, Stream ciphers and Block ciphers, Feistal cipher, Data Encryption Standard (DES), DES example.

- [1] Chapter 3 (Section 3.3) and Chapter 4 (Sections 4.1 to 4.3).
- [2] Chapter 2 (Sections 2.8 and 2.10).

Weeks 5 and 6: Review of basic concepts in Number theory and Finite Fields: divisibility, polynomial and modular arithmetic, Statements of Fermat's and Euler's theorems, Chinese remainder theorem, Discrete logarithm, Finite fields of the form GF(p) and  $GF(2^n)$ .

- [1] Chapter 1 (Sections 2.1 to 2.3, 2.5, 2.7, and 2.8) and Chapter 5 (Sections 5.4 to 5.6).
- Weeks 7 and 8: Advanced encryption standard (AES), AES transformation functions, AES key expansion, AES example.
  - [1] Chapter 6 [Sections 6.1 to 6.5 (up to Page 195)].

Weeks 9 and 10: Principles of public-key cryptosystems, RSA algorithm and security of RSA, Elliptic curve arithmetic, Elliptic curve cryptography.

- [1] Chapter 9 (Sections 9.1 and 9.2), and Chapter 10 (Sections 10.3 and 10.4).
- Week 11: Cryptographic Hash functions, Secure Hash algorithm.
  - [1] Sections 11.1 and 11.5.

Weeks 12 and 13: Digital signatures, Elgamal and Schnorr digital signature schemes, Digital signature algorithm, Wireless network and mobile device security.

- [1] Chapter 13 (Sections 13.1 to 13.4) and Chapter 18 (Sections 18.1 and 18.2).
- **Week 14:** Email architecture, threats and security, Secure/Multipurpose Internet Mail Extension (S/MIME) and Pretty Good Privacy (PGP).
  - [1] Chapter 19 [Sections 19.1 to 19.5 (Confidentiality excluded)].

### **Facilitating the Achievement of Course Learning Outcomes**

Unit No.	Course Learning Outcomes	Teaching and Learning Activity	Assessment Tasks
1.	Understand the fundamentals of cryptography and computer security attacks.  Learn about various ciphers and data encryption standard.	<ul><li>(i) Each topic to be explained with examples.</li><li>(ii) Students to be involved in discussions</li></ul>	<ul> <li>Student presentations.</li> <li>Participation in discussions.</li> <li>Assignments</li> </ul>
2.	Review basic concepts of number theory and finite fields. Learn about advanced encryption standard.	and encouraged to ask questions. (iii) Students to be given	and class tests.  • Mid-term examinations.
3.	Understand the fundamentals of RSA and elliptic curve cryptography.	homework/ assignments.	• End-term examinations.
4.	Encrypt and decrypt messages using block ciphers, sign and verify messages using well known signature generation and verification algorithms.	(iv) Students to be encouraged to give short presentations.	

**Keywords:** Cipher, Encryption, Hash function. Privacy, Public-key, Security.

## Semester-VI

# **BMATH613: Complex Analysis**

**Total Marks: 150** (Theory: 75, Internal Assessment: 25 and Practical: 50)

**Workload:** 4 Lectures, 4 Practicals (per week), **Credits:** 6 (4+2)

**Duration:** 14 Weeks (56 Hrs. Theory + 56 Hrs. Practical) **Examination:** 3 Hrs.

**Course Objectives:** This course aims to introduce the basic ideas of analysis for complex functions in complex variables with visualization through relevant practicals. Emphasis has been laid on Cauchy's theorems, series expansions and calculation of residues.

**Course Learning Outcomes:** The completion of the course will enable the students to:

- i) Learn the significance of differentiability of complex functions leading to the understanding of Cauchy–Riemann equations.
- ii) Learn some elementary functions and valuate the contour integrals.
- iii) Understand the role of Cauchy–Goursat theorem and the Cauchy integral formula.
- iv) Expand some simple functions as their Taylor and Laurent series, classify the nature of singularities, find residues and apply Cauchy Residue theorem to evaluate integrals.

### **Unit 1: Analytic Functions and Cauchy–Riemann Equations**

Functions of complex variable, Mappings; Mappings by the exponential function, Limits, Theorems on limits, Limits involving the point at infinity, Continuity, Derivatives, Differentiation formulae, Cauchy–Riemann equations, Sufficient conditions for differentiability; Analytic functions and their examples.

### **Unit 2: Elementary Functions and Integrals**

Exponential function, Logarithmic function, Branches and derivatives of logarithms, Trigonometric function, Derivatives of functions, Definite integrals of functions, Contours, Contour integrals and its examples, Upper bounds for moduli of contour integrals,

## Unit 3: Cauchy's Theorems and Fundamental Theorem of Algebra

Antiderivatives, Proof of antiderivative theorem, Cauchy–Goursat theorem, Cauchy integral formula; An extension of Cauchy integral formula, Consequences of Cauchy integral formula, Liouville's theorem and the fundamental theorem of algebra.

### **Unit 4: Series and Residues**

Convergence of sequences and series, Taylor series and its examples; Laurent series and its examples, Absolute and uniform convergence of power series, Uniqueness of series representations of power series, Isolated singular points, Residues, Cauchy's residue theorem, residue at infinity; Types of isolated singular points, Residues at poles and its examples.

#### **Reference:**

1. Brown, James Ward, & Churchill, Ruel V. (2014). *Complex Variables and Applications* (9th ed.). McGraw-Hill Education. New York.

## **Additional Readings:**

- Bak, Joseph & Newman, Donald J. (2010). Complex Analysis (3rd ed.). Undergraduate Texts in Mathematics, Springer. New York.
- ii. Zills, Dennis G., & Shanahan, Patrick D. (2003). A First Course in Complex Analysis with Applications. Jones & Bartlett Publishers, Inc.
- iii. Mathews, John H., & Howell, Rusell W. (2012). Complex Analysis for Mathematics and Engineering (6th ed.). Jones & Bartlett Learning. Narosa, Delhi. Indian Edition.

# Practical / Lab work to be performed in Computer Lab:

Modeling of the following similar problems using Mathematica/Maple/MATLAB/Maxima/ Scilab etc.

- 1. Make a geometric plot to show that the  $n^{th}$  roots of unity are equally spaced points that lie on the unit circle  $C_1(0) = \{z : |z| = 1\}$  and form the vertices of a regular polygon with n sides, for n = 4, 5, 6, 7, 8.
- 2. Find all the solutions of the equation  $z^3 = 8i$  and represent these geometrically.
- 3. Write parametric equations and make a parametric plot for an ellipse centered at the origin with horizontal major axis of 4 units and vertical minor axis of 2 units. Show the effect of rotation of this ellipse by an angle of  $\frac{\pi}{6}$  radians and shifting of the centre from (0,0) to (2,1), by making a parametric plot.
- 4. Show that the image of the open disk  $D_1(-1-i) = \{z : |z+1+i| < 1\}$  under the linear transformation w = f(z) = (3 - 4i)z + 6 + 2i is the open disk:

$$D_5(-1+3i) = \{w: |w+1-3i| < 5\}.$$

- 5. Show that the image of the right half plane Re z = x > 1 under the linear transformation w = (-1 + i)z - 2 + 3i is the half plane v > u + 7, where u = Re(w), etc. Plot the map.
- 6. Show that the image of the right half plane  $A = \{z : \text{Re } z \ge \frac{1}{2} \}$  under the mapping
- $w = f(z) = \frac{1}{z}$  is the closed disk  $\overline{D_1(1)} = \{w : |w 1| \le 1\}$  in the w- plane. 7. Make a plot of the vertical lines x = a, for  $a = -1, -\frac{1}{2}, \frac{1}{2}, 1$  and the horizontal lines y = b, for  $b = -1, -\frac{1}{2}, \frac{1}{2}$ , 1. Find the plot of this grid under the mapping w = f(z) =
- 8. Find a parametrization of the polygonal path  $C = C_1 + C_2 + C_3$  from -1 + i to 3 i, where  $C_1$  is the line from: -1 + i to -1,  $C_2$  is the line from: -1 to 1 + i and  $C_3$  is the line from 1 + i to 3 - i. Make a plot of this path.
- 9. Plot the line segment 'L' joining the point A = 0 to  $B = 2 + \frac{\pi}{4}i$  and give an exact calculation of  $\int_{I} e^{z} dz$ .
- 10. Plot the semicircle 'C' with radius 1 centered at z = 2 and evaluate the contour integral  $\int_C \frac{1}{z-2} dz$ .
- 11. Show that  $\int_{C_1} z dz = \int_{C_2} z dz = 4 + 2i$  where  $C_1$  is the line segment from -1 i to 3+i and  $C_2$  is the portion of the parabola  $x=y^2+2y$  joining -1-i to 3+i. Make plots of two contours  $C_1$  and  $C_2$  joining -1 - i to 3 + i.

- 12. Use ML inequality to show that  $\left| \int_C \frac{1}{z^2 + 1} dz \right| \le \frac{1}{2\sqrt{5}}$ , where C is the straight line segment from 2 to 2 + i. While solving, represent the distance from the point z to the points i and -i, respectively, i.e. |z - i| and |z + i| on the complex plane  $\mathbb{C}$ .
- 13. Show that  $\int_C \frac{dz}{2z^{1/2}}$ , where  $z^{1/2}$  is the principal branch of the square root function and C is the line segment joining 4 to 8 + 6i. Also plot the path of integration.
- 14. Find and plot three different Laurent series representations for the function f(z) = $\frac{3}{2+z-z^2}$ , involving powers of z.
- 15. Locate the poles of  $f(z) = \frac{1}{5z^4 + 26z^2 + 5}$  and specify their order. 16. Locate the zeros and poles of  $g(z) = \frac{\pi \cot(\pi z)}{z^2}$  and determine their order. Also justify that Res(g, 0) =  $-\pi^2/3$ .
- 17. Evaluate  $\int_{C_1^+(0)} \exp\left(\frac{z}{z}\right) dz$ , where  $C_1^+(0)$  denotes the circle  $\{z: |z|=1\}$  with positive orientation. Similarly evaluate  $\int_{C_1^+(0)} \frac{1}{z^4+z^3-2z^2} dz$ .

**Note:** For practicals: Sample materials of files in the form Mathematica/Maple 2011.zip, www.jblearning.com/catalog/9781449604455/.

# **Teaching Plan (Theory of BMATH613: Complex Analysis):**

- Week 1: Functions of complex variable, Mappings, Mappings by the exponential function.
  - [1] Chapter 2 (Sections 12 to 14).
- Week 2: Limits, Theorems on limits, Limits involving the point at infinity, Continuity.
  - [1] Chapter 2 (Sections 15 to 18).
- Week 3: Derivatives, Differentiation formulae, Cauchy-Riemann equations, Sufficient conditions for differentiability.
  - [1] Chapter 2 (Sections 19 to 22).
- Week 4: Analytic functions, Examples of analytic functions, Exponential function.
  - [1] Chapter 2 (Sections 24 and 25) and Chapter 3 (Section 29).
- Week 5: Logarithmic function, Branches and Derivatives of Logarithms, Trigonometric functions.
  - [1] Chapter 3 (Sections 30, 31 and 34).
- Week 6: Derivatives of functions, Definite integrals of functions, Contours.
  - [1] Chapter 4 (Sections 37 to 39).
- Week 7: Contour integrals and its examples, upper bounds for moduli of contour integrals.
  - [1] Chapter 4 (Sections 40, 41 and 43).
- Week 8: Antiderivatives, proof of antiderivative theorem.
  - [1] Chapter 4 (Sections 44 and 45).
- Week 9: State Cauchy–Goursat theorem, Cauchy integral formula.
  - [1] Chapter 4 (Sections 46 and 50).
- Week 10: An extension of Cauchy integral formula, Consequences of Cauchy integral formula, Liouville's theorem and the fundamental theorem of algebra.
  - [1] Chapter 4 (Sections 51 to 53).
- Week 11: Convergence of sequences, Convergence of series, Taylor series, proof of Taylor's theorem, Examples.
  - [1] Chapter 5 (Sections 55 to 59).
- Week 12: Laurent series and its examples, Absolute and uniform convergence of power series, uniqueness of series representations of power series.
  - [1] Chapter 5 (Sections 60, 62, 63 and 66).
- Week 13: Isolated singular points, Residues, Cauchy's residue theorem, Residue at infinity.

[1]: Chapter 6 (Sections 68 to 71).

Week 14: Types of isolated singular points, Residues at poles and its examples.

[1] Chapter 6 (Sections 72 to 74).

# **Facilitating the Achievement of Course Learning Outcomes**

Unit No.	Course Learning Outcomes	Teaching and Learning Activity	Assessment Tasks
1.	Learn the significance of differentiability of complex functions leading to the understanding of Cauchy–Riemann equations.	<ul><li>(i) Each topic to be explained with illustrations.</li><li>(ii) Students to be encouraged to discover</li></ul>	<ul> <li>Presentations and class discussions.</li> <li>Assignments and class tests.</li> <li>Student</li> </ul>
3.	Learn some elementary functions and valuate the contour integrals.  Understand the role of Cauchy–Goursat theorem and the Cauchy integral formula.	the relevant concepts. (iii) Students to be given homework/assignments. (iv) Discuss and solve the theoretical and practical	presentations.  • Mid-term examinations.  • Practical and vivavoce examinations.
4.	Expand some simple functions as their Taylor and Laurent series, classify the nature of singularities, find residues and apply Cauchy Residue theorem to evaluate integrals.	problems in the class.  (v) Students be encouraged to apply concepts to real world problems.	• End-term examinations.

**Keywords:** Analytic functions, Antiderivatives, Cauchy–Riemann equations, Cauchy–Goursat theorem, Cauchy integral formula, Cauchy's inequality, Cauchy's residue theorem, Closed contour, Contour integrals, Fundamental theorem of algebra, Liouville's theorem, Morera's theorem, Poles, Regions in complex plane, Residue, Singular points, Taylor's and Laurent's series.

# BMATH614: Ring Theory and Linear Algebra-II

**Total Marks: 100** (Theory: 75, Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** This course introduces the basic concepts of ring of polynomials and irreducibility tests for polynomials over ring of integers, used in finite fields with applications in cryptography. This course emphasizes the application of techniques using the adjoint of a linear operator and their properties to least squares approximation and minimal solutions to systems of linear equations.

# **Courses Learning Outcomes:** On completion of this course, the student will be able to:

- i) Appreciate the significance of unique factorization in rings and integral domains.
- ii) Compute the characteristic polynomial, eigenvalues, eigenvectors, and eigenspaces, as well as the geometric and the algebraic multiplicities of an eigenvalue and apply the basic diagonalization result.
- iii) Compute inner products and determine orthogonality on vector spaces, including Gram-Schmidt orthogonalization to obtain orthonormal basis.
- iv) Find the adjoint, normal, unitary and orthogonal operators.

# **Unit 1: Polynomial Rings and Unique Factorization Domain (UFD)**

Polynomial rings over commutative rings, Division algorithm and consequences, Principal ideal domains, Factorization of polynomials, Reducibility tests, Irreducibility tests, Eisenstein's criterion, Unique factorization in  $\mathbb{Z}[x]$ ; Divisibility in integral domains, Irreducibles, Primes, Unique factorization domains, Euclidean domains.

### **Unit 2: Dual Spaces and Diagonalizable Operators**

Dual spaces, Double dual, Dual basis, Transpose of a linear transformation and its matrix in the dual basis, Annihilators; Eigenvalues, Eigenvectors, Eigenspaces and characteristic polynomial of a linear operator; Diagonalizability, Invariant subspaces and Cayley–Hamilton theorem; Minimal polynomial for a linear operator.

### **Unit 3: Inner Product Spaces**

Inner product spaces and norms, Orthonormal basis, Gram-Schmidt orthogonalization process, Orthogonal complements, Bessel's inequality.

### **Unit 4: Adjoint Operators and Their Properties**

Adjoint of a linear operator, Least squares approximation, Minimal solutions to systems of linear equations, Normal, self-adjoint, unitary and orthogonal operators and their properties.

### **References:**

- 1. Friedberg, Stephen H., Insel, Arnold J., & Spence, Lawrence E. (2003). *Linear Algebra* (4th ed.). Prentice-Hall of India Pvt. Ltd. New Delhi.
- 2. Gallian, Joseph. A. (2013). *Contemporary Abstract Algebra* (8th ed.). Cengage Learning India Private Limited. Delhi. Fourth impression, 2015.

### **Additional Readings:**

- i. Herstein, I. N. (2006). *Topics in Algebra* (2nd ed.). Wiley Student Edition. India.
- ii. Hoffman, Kenneth, & Kunze, Ray Alden (1978). *Linear Algebra* (2nd ed.). Prentice-Hall of India Pvt. Limited. Delhi. Pearson Education India Reprint, 2015.

iii. Lang, Serge (1987). Linear Algebra (3rd ed.). Springer.

## Teaching Plan (BMATH614: Ring Theory and Linear Algebra-II):

Week 1: Polynomial rings over commutative rings, Division algorithm and consequences, Principal ideal domains.

[2] Chapter 16.

Weeks 2 and 3: Factorization of polynomials, Reducibility tests, Irreducibility tests, Eisenstein's criterion, Unique factorization in  $\mathbb{Z}[x]$ .

[2] Chapter 17.

Weeks 4 and 5: Divisibility in integral domains, Irreducibles, Primes, Unique factorization domains, Euclidean domains.

[2] Chapter 18.

Week 6: Dual spaces, Double dual, Dual basis, Transpose of a linear transformation and its matrix in dual basis, Annihilators.

[1] Chapter 2 (Section 2.6).

Weeks 7 and 8: Eigenvalues, Eigenvectors, Eigenspaces and characteristic polynomial of a linear operator; Diagonalizability, Invariant subspaces and Cayley–Hamilton theorem; Minimal polynomial for a linear operator.

[1] Chapter 5 (Sections 5.1, 5.2 and 5.4), Chapter 7 (Section 7.3, Statement of Theorem 7.16) **Week 9:** Inner product spaces and norms.

[1] Chapter 6 (Section 6.1).

Weeks 10 and 11: Orthonormal basis, Gram-Schmidt orthogonalization process, Orthogonal complements, Bessel's inequality.

[1] Chapter 6 (Section 6.2).

Week 12: Adjoint of a linear operator and its properties, Least squares approximation, Minimal solutions to systems of linear equations.

[1] Chapter 6 (Section 6.3, Statement of Theorem 6.13 with applications).

Weeks 13 and 14: Normal, self-adjoint, unitary and orthogonal operators and their properties.

[1] Chapter 6 (Sections 6.4, and 6.5, up to Theorem 6.21, Page 385).

### **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment
No.		Activity	Tasks
1.	Appreciate the significance of unique factorization in rings and integral domains.	(i) Each topic to be explained with	• Student presentations.
2.	Compute the characteristic polynomial, eigenvalues, eigenvectors, eigenspaces, as well as the geometric and the algebraic multiplicities of an eigenvalue and apply the basic diagonalization result.	examples.  (ii) Students to be involved in discussions and encouraged to ask questions.	<ul> <li>Participation in discussions.</li> <li>Assignments and class tests.</li> <li>Mid-term</li> </ul>
3.	Compute inner products and determine orthogonality on vector spaces, including Gram–Schmidt orthogonalization to obtain orthonormal basis.	(iii) Students to be given homework/assignment. (iv) Students to be encouraged to give	examinations.  • End-term examinations.
4.	Find the adjoint, normal, unitary and orthogonal operators.	short presentations.	

**Keywords:** Bessel's inequality, Cayley–Hamilton theorem, Eigenvalues and eigenvectors, Eisenstein's criterion, Euclidean domains, Inner product spaces, Orthonormal basis, Principal ideal domains, Unique factorization domains, Normal, self-adjoint and unitary operators.

# **Discipline Specific Elective (DSE) Course - 3**

Any one of the following (at least two shall be offered by the college):

**DSE-3 (i):** Mathematical Finance

DSE-3 (ii): Introduction to Information Theory and Coding

**DSE-3** (iii): Biomathematics

## **DSE-3** (i): Mathematical Finance

**Total Marks:** 100 (Theory: 75 + Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** This course is an introduction to the application of mathematics in financial world, that enables the student to understand some computational and quantitative techniques required for working in the financial markets and actuarial mathematics.

**Course Learning outcomes:** On completion of this course, the student will be able to:

- i) Know the basics of financial markets and derivatives including options and futures.
- ii) Learn about pricing and hedging of options, as well as interest rate swaps.
- iii) Learn about no-arbitrage pricing concept and types of options.
- iv) Learn stochastic analysis (Ito formula, Ito integration) and the Black–Scholes model.
- v) Understand the concepts of trading strategies and valuation of currency swaps.

### **Unit 1: Interest Rates**

Interest rates, Types of rates, Measuring interest rates, Zero rates, Bond pricing, Forward rate, Duration, Convexity, Exchange traded markets and OTC markets, Derivatives--forward contracts, Futures contract, Options, Types of traders, Hedging, Speculation, Arbitrage.

### **Unit 2: Mechanics and Properties of Options**

No Arbitrage principle, Short selling, Forward price for an investment asset, Types of options, Option positions, Underlying assets, Factors affecting option prices, Bounds on option prices, Put-call parity, Early exercise, Effect of dividends.

## Unit 3: Stochastic Analysis of Stock Prices and Black-Scholes Model

Binomial option pricing model, Risk neutral valuation (for European and American options on assets following binomial tree model), Lognormal property of stock prices, Distribution of rate of return, expected return, Volatility, estimating volatility from historical data, Extension of risk neutral valuation to assets following GBM, Black–Scholes formula for European options.

## Unit 4: Hedging Parameters, Trading Strategies and Swaps

Hedging parameters (the Greeks: Delta, Gamma, Theta, Rho and Vega), Trading strategies involving options, Swaps, Mechanics of interest rate swaps, Comparative advantage argument, Valuation of interest rate swaps, Currency swaps, Valuation of currency swaps.

### **Reference:**

1. Hull, J. C., & Basu, S. (2010). *Options, Futures and Other Derivatives* (7th ed.). Pearson Education. New Delhi.

## **Additional Readings:**

- i. Luenberger, David G. (1998). Investment Science, Oxford University Press. Delhi.
- ii. Ross, Sheldon M. (2011). *An elementary Introduction to Mathematical Finance* (3rd ed.). Cambridge University Press. USA.

### **Teaching Plan (DSE-3 (i): Mathematical Finance):**

Weeks 1 and 2: Interest rates, Types of rates, Measuring interest rates, Zero rates, Bond pricing, Forward rate, Duration, Convexity.

[1] Chapter 4 (Section 4.1 to 4.4, 4.6, 4.8 and 4.9).

Weeks 3 and 4: Exchange traded markets and OTC markets, Derivatives- forward contracts, Futures contract, Options, Types of traders, Hedging, Speculation, Arbitrage.

[1] Chapter 1 (Sections 1.1 to 1.9).

Week 5: No Arbitrage principle, Short selling, Forward price for an investment asset.

[1] Chapter 5 (Sections 5.2 to 5.4).

Week 6: Types of options, Option positions, Underlying assets, Factors affecting option prices.

[1] Chapter 8 (Sections 8.1 to 8.3), and Chapter 9 (Section 9.1).

Week 7: Bounds on option prices, Put-call parity, Early exercise, Effect of dividends.

[1] Chapter 9 (Sections 9.2 to 9.7).

Week 8: Binomial option pricing model, Risk neutral valuation (for European and American options on assets following binomial tree model).

[1] Chapter 11 (Sections 11.1 to 11.5).

Weeks 9 to 11: Lognormal property of stock prices, Distribution of rate of return, expected return, Volatility, estimating volatility from historical data. Extension of risk neutral valuation to assets following GBM (without proof), Black–Scholes formula for European options.

[1] Chapter 13 (Sections 13.1 to 13.4, 13.7 and 13.8).

Week 12: Hedging parameters (the Greeks: Delta, Gamma, Theta, Rho and Vega).

[1] Chapter 17 (Sections 17.1 to 17.9).

Week 13: Trading strategies Involving options.

[1] Chapter 10 (except box spreads, calendar spreads and diagonal spreads).

Week 14: Swaps, Mechanics of interest rate swaps, Comparative advantage argument, Valuation of interest rate swaps, Currency swaps, Valuation of currency swaps

[1] Chapter 7 (Sections 7.1 to 7.4 and 7.7 to 7.9).

### **Facilitating the Achievement of Course Learning Outcomes**

Unit	Course Learning Outcomes	Teaching and Learning	Assessment
No.		Activity	Tasks
1.	Know the basics of financial markets and	(i) Each topic to be explained with examples.	• Student
	derivatives including options and futures.		presentations.
	Learn about pricing and hedging of options, as well as interest rate swaps.	(ii) Students to be involved in discussions and	<ul> <li>Participation in discussions.</li> </ul>
2.	Learn about no-arbitrage pricing concept	encouraged to ask	<ul> <li>Assignments</li> </ul>
	and types of options.	questions.	and class tests.
3.	Learn stochastic analysis (Ito formula	(iii) Students to be given	Mid-term
	and Ito integration) and the	homework/assignments.	examinations.
	Black-Scholes model.	(iv) Students to be	• End-term
4.	Find the adjoint, normal, unitary and orthogonal operators.	encouraged to give short presentations.	examinations.

**Keywords:** Black–Scholes model, Forward contracts, Futures contract, Options, Hedging, Speculation, Arbitrage, Put-call parity, Short sellings, Swaps.

# DSE-3 (ii): Introduction to Information Theory and Coding

**Total Marks: 100** (Theory: 75, Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination**: 3 Hrs.

**Course Objectives:** This course aims to introduce the basic aspects of Information Theory and Coding to the students. Shannon's work form the underlying theme for the present course. Construction of finite fields and bounds on the parameters of a linear code discussed.

## **Course Learning Outcomes:** This course will enable the students to:

- i) Learn about the basic concepts of information theory.
- ii) Know about basic relationship among different entropies and interpretation of Shannon's fundamental inequalities.
- iii) Learn about the detection and correction of errors while transmission.
- iv) Representation of a linear code by matrices.
- v) Learn about encoding and decoding of linear codes.

## **Unit 1: Concepts of Information Theory**

Communication processes, A model of communication system, A quantitative measure of information, Binary unit of information, A measure of uncertainty, H function as a measure of uncertainty, Sources and binary sources, Measure of information for two-dimensional discrete finite probability schemes.

### **Unit 2: Entropy Function**

A sketch of communication network, Entropy, Basic relationship among different entropies, A measure of mutual information, Interpretation of Shannon's fundamental inequalities; Redundancy, Efficiency and channel capacity, Binary symmetric channel, Binary erasure channel, Uniqueness of the entropy function, Joint entropy and conditional entropy, Relative entropy and mutual information, Chain rules for entropy, Conditional relative entropy and conditional mutual information, Jensen's inequality and its characterizations, The log sum inequality and its applications.

### **Unit 3: Concepts of Coding**

Block codes, Hamming distance, Maximum likelihood decoding, Levels of error handling, Error correction, Error detection, Erasure correction, Construction of finite fields, Linear codes, Matrix representation of linear codes.

### **Unit 4: Bounds of Codes**

Orthogonality relation, Encoding of linear codes, Decoding of linear codes, Singleton bound and maximum distance separable codes, Sphere-packing bound and perfect codes, Gilbert-Varshamov bound, MacWilliams' identities.

## References:

- 1. Cover, Thomas M., & Thomas, Joy A. (2006). *Elements of Information Theory* (2nd ed.). Wiley India. Indian Reprint 2014.
- 2. Gallian, Joseph. A. (2013). *Contemporary Abstract Algebra* (8th ed.). Cengage Learning India Private Limited. Delhi. Fourth impression, 2015.

- 3. Reza, Fazlollah M. (1961). *An Introduction to Information Theory*. Dover Publications Inc, New York. Reprint 1994.
- 4. Roth, Ron M. (2007). Introduction to Coding Theory. Cambridge University Press.

#### **Additional Readings:**

- i. Ash, Robert B. (1965). *Information Theory*. Dover Publications, Inc. New York. Reprint in 1990.
- ii. Goldman, Stanford (1968). *Information Theory*, Dover Publications, Inc. New York. Reprint in 1990.
- iii. Ling, San & Xing, Chaoping (2004). *Coding Theory: A First Course*. Cambridge University Press.

#### Teaching Plan (DSE-3 (ii): Introduction to Information Theory and Coding):

Weeks 1 and 2: Communication processes, A model of communication system, A quantitative measure of information, Binary unit of information.

[3] Chapter 1 (Sections 1.1 to 1.7).

Weeks 3 and 4: A measure of uncertainty, H function as a measure of uncertainty, Sources and binary sources, Measure of information for two-dimensional discrete finite probability schemes.

[3] Chapter 3 (Sections 3.1 to 3.7).

**Weeks 5 and 6:** A sketch of communication network, Entropy, Basic relationship among different entropies, A measure of mutual information, Interpretation of Shannon's fundamental inequalities; redundancy, efficiency and channel capacity, Binary symmetric channel, Binary erasure channel, Uniqueness of the entropy function.

- [3] Chapter 3 (Sections 3.9, 3.11 to 3.16 and 3.19).
- [1] Chapter 2 (Section 2.1).

Weeks 7 and 8: Joint entropy and conditional entropy, Relative entropy and mutual information, Chain rules for entropy, Conditional relative entropy and conditional mutual information, Jensen's inequality and its characterizations, The log sum inequality and its applications.

[1] Chapter 2 (Sections 2.2 to 2.7).

Weeks 9 and 10: Block codes, Hamming distance, Maximum likelihood decoding, Levels of error handling, Error correction, Error detection, Erasure correction, Construction of finite fields.

[4] Chapter 1 (Sections 1.2 to 1.5, excluding 1.5.3), and Chapter 3 (Sections 3.1 to 3.4).

Weeks 11 and 12: Linear codes, Matrix representation of linear codes, Orthogonality relation, Encoding of linear codes, Decoding of linear codes.

- [4] Chapter 2 (Sections 2.1 to 2.4).
- [2] Chapter 31 (Lemma and Theorem 31.3 on Page 538).

Weeks 13 and 14: Singleton bound and maximum distance separable codes, Sphere-packing bound and perfect codes, Gilbert-Varshamov bound, MacWilliams' identities.

[4] Chapter 4 (Sections 4.1 to 4.4) and Chapter 11 (Section 11.1).

Unit	Course Learning Outcomes	Teaching and Learning Activity	Assessment
No.			Tasks
1.	Learn about the basic concepts of information theory.	(i) Each topic to be explained with examples.	• Student presentations.
2.	Know about basic relationship among different entropies and interpretation of Shannon's fundamental inequalities.	<ul><li>(ii) Students to be involved in discussions and encouraged to ask questions.</li><li>(iii) Students to be given</li></ul>	<ul><li>Participation in discussions.</li><li>Assignments</li></ul>

3.	Learn about the detection and correction of errors while transmission.	homework/assignments. (iv) Students to be encouraged to give short presentations.	<ul><li>and class tests.</li><li>Mid-term examinations.</li></ul>
4.	Representation of a linear code by matrices. Learn about encoding and decoding of linear codes.		• End-term examinations.

**Keywords:** Measure of uncertainty, Entropy, Shannon's fundamental inequalities, Channel capacity, Linear codes, Gilbert–Varshamov bound.

## **DSE-3 (iii): Biomathematics**

**Total Marks:** 100 (Theory: 75 + Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** The focus of the course is on scientific study of normal functions in living systems. The emphasis is on exposure to nonlinear differential equations with examples such as heartbeat, chemical reactions and nerve impulse transmission. The basic concepts of the probability to understand molecular evolution and genetics have also been applied.

**Course Learning outcomes:** Apropos conclusion of the course will empower the student to:

- i) Learn the development, analysis and interpretation of bio mathematical models such as population growth, cell division, and predator-prey models.
- ii) Learn about the mathematics behind heartbeat model and nerve impulse transmission model.
- iii) Appreciate the theory of bifurcation and chaos.
- iv) Learn to apply the basic concepts of probability to molecular evolution and genetics.

### **Unit 1: Modeling Biological Phenomenon**

Population growth, Administration of drugs, Cell division, Systems of linear ordinary differential equations, Heartbeat, Nerve impulse transmission, Chemical reactions, Predatorprey models.

### **Unit 2: Mathematics of Heart Physiology and Nerve Impulse Transmission**

Stability and oscillations: Epidemics, Phase plane and Jacobian matrix, Local stability, Stability, Limit cycles, Forced oscillations; Mathematics of heart physiology: local model, threshold effect, phase plane analysis and heartbeat model, A model of the cardiac pacemaker; Mathematics of nerve impulse transmission: excitability and repetitive firing, travelling waves.

#### **Unit 3: Bifurcation and Chaos**

Bifurcation, Bifurcation of a limit cycle, Discrete bifurcation and period-doubling, Chaos, Stability of limit cycles, Poincaré plane.

## **Unit 4: Modeling Molecular Evolution and Genetics**

Modelling Molecular Evolution: Matrix models of base substitutions for DNA sequences, Jukes-Cantor model, Kimura models, Phylogenetic distances; Constructing Phylogenetic Trees: Phylogenetic trees, Unweighted pair-group method with arithmetic means (UPGMA), Neighbor joining method; Genetics: Mendelian genetics, Probability distributions in genetics.

#### **References:**

- 1. Allman, Elizabeth S., & Rhodes, John A. (2004). *Mathematical Models in Biology: An Introduction*. Cambridge University Press.
- 2. Jones, D. S., Plank, M. J., & Sleeman, B. D. (2009). *Differential Equations and Mathematical Biology* (2nd ed.). CRC Press, Taylor & Francis Group, LLC.

#### **Additional Readings:**

- i. Murray, J. D. (2002). An Introduction to Mathematical Biology (3rd ed.). Springer.
- ii. Myint-U, Tyn (1977). Ordinary Differential Equations. Elsevier North-Holland, Inc.
- iii. Simmons, George F., & Krantz, Steven G. (2015). *Differential Equations*. McGraw-Hill Education. Indian Reprint.
- iv. Strogatz, Steven H. (2009). *Nonlinear Dynamics and Chaos* (2nd ed.). Perseus Book Publishing. LLC. Sarat Publication, Kolkata, India.

### **Teaching Plan (DSE-3 (iii): Biomathematics):**

- Week 1: Population growth, Administration of drugs, Cell division, Systems of linear ordinary differential equations.
  - [2] Chapter 1 (Sections 1.1 to 1.3) and Chapter 3 (An overview of the methods in Sections 3.1 to 3.6).
- Week 2: Heartbeat, Nerve impulse transmission.
  - [2] Chapter 4 (Sections 4.2, and 4.3).
- Week 3: Chemical reactions, Predator-prey models, Epidemics (mathematical model).
  - [2] Chapter 4 (Sections 4.4 and 4.5) and Chapter 5 (Section 5.2)
- Week 4: The phase plane and Jacobian matrix, Local stability.
  - [2] Chapter 5 (Sections 5.3 and 5.4).
- Week 5: Stability, Limit cycles.
  - [2] Chapter 5 [Sections 5.5, and 5.6 (up to Page number 137)].
- **Week 6:** Limit cycle criterion and Poincaré—Bendixson Theorem (interpretation only, with Example 5.6.1), Forced oscillations.
  - [2] Chapter 5 [Section 5.6 (Page number 137 to 138) and Section 5.7).
- Week 7: Mathematics of heart physiology: local model, threshold effect, phase plane analysis and heartbeat model.
  - [2] Chapter 6 (Sections 6.1 to 6.3).
- Week 8: A model of the cardiac pacemaker, Excitability and repetitive firing.
  - [2] Chapter 6 (Section 6.5) and Chapter 7 (Section 7.1).
- Week 9: Travelling waves, Bifurcation, Bifurcation of a limit cycle.
  - [2] Chapter 7 (Section 7.2), and Chapter 13 (Sections 13.1 and 13.2).
- Weeks 10 and 11: Discrete bifurcation and period-doubling, Chaos, Stability of limit cycles, Poincaré plane.
  - [2] Chapter 13 (Sections 13.3 to 13.6).
- **Week 12:** Matrix models of base substitutions for DNA sequences, Jukes-Cantor model, Kimura models, Phylogenetic distances.
  - [1] Chapter 4 (Sections 4.4 and 4.5).
- Week 13: Constructing phylogenetic trees: phylogenetic trees, unweighted pair-group method with arithmetic means (UPGMA), Neighbor joining method.
  - [1] Chapter 5 (Sections 5.1 to 5.3).
- Week 14: Genetics: Mendelian genetics, probability distributions in genetics.
  - [1] Chapter 6 [Sections 6.1 and 6.2 (up to Equation 6.2 only)].

Unit	Course Learning Outcomes	Teaching and Learning Activity	Assessment
No.			Tasks
1.	Learn the development, analysis	(i) Each topic to be explained with	• Student
	and interpretation of bio	examples.	presentations.
	mathematical models such as	(ii) Students to be involved in	•

	population growth, cell division, and predator-prey models.	discussions and encouraged to ask questions.	• Participation in discussions.
2.	Learn about the mathematics behind heartbeat model and nerve impulse transmission model.	(iii) Students to be given homework/assignments. (iv) Students to be encouraged to	<ul><li>Assignments and class tests.</li><li>Mid-term</li></ul>
3.	Appreciate the theory of bifurcation and chaos.	give short presentations.	examinations. • End-term
4.	Learn to apply the basic concepts of probability to molecular evolution and genetics.		examinations.

**Keywords:** Bifurcation and chaos, Forced oscillations, Jukes–Cantor model, Kimura model, Limit cycles, Phase plane, Phylogenetic distances, Stability, UPGMA.

# **Discipline Specific Elective (DSE) Course - 4**

Any one of the following (at least two shall be offered by the college):

**DSE-4 (i):** Number Theory

DSE-4 (ii): Linear Programming and Applications

DSE-4 (iii): Mechanics

# **DSE-4 (i): Number Theory**

**Total Marks:** 100 (Theory: 75 and Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

Course Objectives: In number theory there are challenging open problems which are comprehensible at undergraduate level, this course is intended to build a micro aptitude of understanding aesthetic aspect of mathematical instructions and gear young minds to ponder upon such problems. Also, another objective is to make the students familiar with simple number theoretic techniques, to be used in data security.

## **Course Learning Outcomes:** This course will enable the students to:

- i) Learn about some fascinating discoveries related to the properties of prime numbers, and some of the open problems in number theory, viz., Goldbach conjecture etc.
- ii) Know about number theoretic functions and modular arithmetic.
- iii) Solve linear, quadratic and system of linear congruence equations.
- iv) Learn about public key crypto systems, in particular, RSA.

### **Unit 1: Distribution of Primes and Theory of Congruencies**

Linear Diophantine equation, Prime counting function, Prime number theorem, Goldbach conjecture, Fermat and Mersenne primes, Congruence relation and its properties, Linear congruence and Chinese remainder theorem, Fermat's little theorem, Wilson's theorem.

#### **Unit 2: Number Theoretic Functions**

Number theoretic functions for sum and number of divisors, Multiplicative function, Möbius inversion formula, Greatest integer function. Euler's phi-function and properties, Euler's theorem.

#### **Unit 3: Primitive Roots**

The order of an integer modulo n, Primitive roots for primes, Composite numbers having primitive roots; Definition of quadratic residue of an odd prime, and Euler's criterion.

## Unit 4: Quadratic Reciprocity Law and Public Key Encryption

The Legendre symbol and its properties, Quadratic reciprocity, Quadratic congruencies with composite moduli; Public key encryption, RSA encryption and decryption.

#### **References:**

1. Burton, David M. (2012). *Elementary Number Theory* (7th ed.). Mc-Graw Hill Education Pvt. Ltd. Indian Reprint.

2. Jones, G. A., & Jones, J. Mary. (2005). *Elementary Number Theory*. Undergraduate Mathematics Series (SUMS). First Indian Print.

## **Additional Reading:**

i. Neville Robinns. (2007). *Beginning Number Theory* (2nd ed.). Narosa Publishing House Pvt. Limited, Delhi.

#### **Teaching Plan (DSE-4 (i): Number Theory):**

Week 1: Linear Diophantine equation and its solutions, Distribution of primes, Prime counting function, Statement of the prime number theorem, Goldbach conjecture.

- [1] Chapter 2 (Section 2.5).
- [2] Chapter 2 (Section 2.2).
- Week 2: Fermat and Mersenne primes, Congruence relation and its basic properties, Linear congruence equation and its solutions.
  - [2] Chapter 2 (Section 2.3).
  - [1] Chapter 4 (Sections 4.2 and 4.4).
- **Week 3:** Chinese remainder theorem, to solve system of linear congruence for two variables, Fermat's little theorem, Wilson's theorem.
  - [1] Chapter 4 (Section 4.4), Chapter 5 (Section 5.2 up to before pseudo-prime at Page 90, Section 5.3).

Weeks 4 and 5: Number theoretic functions for sum and number of divisors, Multiplicative function, and the Möbius inversion formula. The greatest integer function, Euler's phi-function.

- [1] Chapter 6 (Sections 6.1 to 6.2) and Chapter 7 (Section 7.2).
- Week 6: Euler's theorem, Properties of Euler's phi-function.
  - [1] Chapter 7 (Sections 7.3 and 7.4).
- Weeks 7 and 8: The order of an integer modulo *n*. Primitive roots for primes.
  - [1] Chapter 8 (Sections 8.1 and 8.2).
- Week 9: Composite numbers having primitive roots.
  - [1] Chapter 8 (Section 8.3).
- Week 10: Definition of quadratic residue of an odd prime, and Euler's criterion.
  - [1] Chapter 9 (Section 9.1).
- Weeks 11 and 12: The Legendre symbol and its properties. Quadratic reciprocity law.
  - [1] Chapter 9 (Section 9.2 up to Page 181 and Section 9.3).
- Week 13: Quadratic congruencies with composite moduli.
  - [1] Chapter 9 (Section 9.4).
- Week 14: Public key encryption, RSA encryption and decryption scheme.
  - [1] Section 10.1.

Unit No.	Course Learning Outcomes	Teaching and Learning Activity	Assessment Tasks
1.	Learn about some fascinating discoveries related to the properties of prime numbers, and some of the open problems in number theory, viz., Goldbach conjecture etc.	<ul><li>(i) Each topic to be explained with examples.</li><li>(ii) Students to be involved in discussions and</li></ul>	<ul><li>Student presentations.</li><li>Participation in discussions.</li><li>Assignments</li></ul>
2.	Know about number theoretic functions and modular arithmetic.	encouraged to ask questions.	and class tests.  • Mid-term
3.	Solve linear, quadratic and system of linear congruence equations.	(iii) Students to be given homework/assignments.	examinations.

4.	Learn about public key crypto systems,	(iv) Students to be	• End-term
	in particular, RSA.	encouraged to give short	examinations.
		presentations.	

**Keywords:** Congruence, Decryption & Encryption, Legendre symbol, Multiplicative function, Prime numbers, Primitive roots, Reciprocity, Quadratic residue.

# DSE-4 (ii): Linear Programming and Applications

**Total Marks:** 100 (Theory: 75 and Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination:** 3 Hrs.

**Course Objectives:** This course develops the ideas underlying the Simplex Method for Linear Programming Problem, as an important branch of Operations Research. The course covers Linear rogramming with applications to transportation, assignment and game problem. Such problems arise in manufacturing resource planning and financial sectors.

## **Course Learning Outcomes:** This course will enable the students to:

- i) Learn about the graphical solution of linear programming problem with two variables.
- ii) Learn about the relation between basic feasible solutions and extreme points.
- iii) Understand the theory of the simplex method used to solve linear programming problems.
- iv) Learn about two-phase and big-M methods to deal with problems involving artificial variables.
- v) Learn about the relationships between the primal and dual problems.
- vi) Solve transportation and assignment problems.
- vii) Apply linear programming method to solve two-person zero-sum game problems.

#### **Unit 1: Introduction to Linear Programming**

Linear programming problem: Standard, Canonical and matrix forms, Graphical solution; Convex and polyhedral sets, Hyperplanes, Extreme points; Basic solutions, Basic feasible solutions, Reduction of feasible solution to a basic feasible solution, Correspondence between basic feasible solutions and extreme points.

## **Unit 2: Methods of Solving Linear Programming Problem**

Simplex method: Optimal solution, Termination criteria for optimal solution of the linear programming problem, Unique and alternate optimal solutions, Unboundedness; Simplex algorithm and its tableau format; Artificial variables, Two-phase method, Big-M method.

### **Unit 3: Duality Theory of Linear Programming**

Motivation and formulation of dual problem; Primal-Dual relationships; Fundamental theorem of duality; Complimentary slackness.

## **Unit 4: Applications**

*Transportation Problem*: Definition and formulation; Methods of finding initial basic feasible solutions; Northwest-corner rule. Least-cost method; Vogel's approximation method; Algorithm for solving transportation problem.

Assignment Problem: Mathematical formulation and Hungarian method of solving.

*Game Theory*: Basic concept, Formulation and solution of two-person zero-sum games, Games with mixed strategies, Linear programming method of solving a game.

#### **References:**

1. Bazaraa, Mokhtar S., Jarvis, John J., & Sherali, Hanif D. (2010). *Linear Programming and Network Flows* (4th ed.). John Wiley and Sons.

- 2. Hadley, G. (1997). *Linear Programming*. Narosa Publishing House. New Delhi.
- 3. Taha, Hamdy A. (2010). Operations Research: An Introduction (9th ed.). Pearson.

## **Additional Readings:**

- i. Hillier, Frederick S. & Lieberman, Gerald J. (2015). *Introduction to Operations Research* (10th ed.). McGraw-Hill Education (India) Pvt. Ltd.
- ii. Thie, Paul R., & Keough, G. E. (2014). *An Introduction to Linear Programming and Game Theory*. (3rd ed.). Wiley India Pvt. Ltd.

## **Teaching Plan (DSE-4 (ii): Linear Programming and Applications):**

- Week 1: Linear programming problem: Standard, Canonical and matrix forms, Graphical solution.
  - [1] Chapter 1 (Section 1.1).
  - [2] Chapter 1 (Sections 1.1 to 1.4 and 1.6).

Weeks 2 and 3: Convex and polyhedral sets, Hyperplanes, Extreme points; Basic solutions, Basic feasible solutions; Reduction of any feasible solution to a basic feasible solution; Correspondence between basic feasible solutions and extreme points.

- [2] Chapter 2 (Sections 2.16, 2.19 and 2.20), and Chapter 3 (Sections 3.4 and 3.10).
- [1] Chapter 3 (Section 3.2).

**Week 4:** Simplex Method: Optimal solution, Termination criteria for optimal solution of the linear programming problem, Unique and alternate optimal solutions, Unboundedness.

[1] Chapter 3 (Sections 3.3 and 3.6).

Weeks 5 and 6: Simplex algorithm and its tableau format.

[1] Chapter 3 (Sections 3.7 and 3.8).

Weeks 7 and 8: Artificial variables, Two-phase method, Big-M method.

[1] Chapter 4 (Sections 4.1 to 4.3).

Weeks 9 and 10: Motivation and formulation of dual problem; Primal-dual relationships.

[1] Chapter 6 (Section 6.1 and 6.2, up to Example 6.4).

Week 11: Statements of the fundamental theorem of duality and complimentary slackness theorem with examples.

[1] Chapter 6 (Section 6.2).

Weeks 12 and 13: Transportation problem, Assignment problem.

[3] Chapter 5 (Sections 5.1, 5.3 and 5.4).

**Week 14:** Game Theory: Basic concept, Formulation and solution of two-person zero-sum games, Games with mixed strategies, Linear programming method of solving a game.

[2] Chapter 11 (Sections 11.12 and 11.13).

Unit	Course Learning Outcomes	Teaching and Learning	Assessment
No.		Activity	Tasks
1.	Learn about the graphical solution of linear programming problem with two variables.  Learn about the relation between basic	<ul><li>(i) Each topic to be explained with examples.</li><li>(ii) Students to be involved</li></ul>	<ul><li>Student presentations.</li><li>Participation in discussions.</li></ul>
2.	feasible solutions and extreme points.  Understand the theory of the simplex method used to solve linear programming problems.  Learn about two-phase and big-M methods to deal with problems involving	in discussions and encouraged to ask questions. (iii) Students to be given homework/assignments. (iv) Students to be	<ul> <li>Assignments and class tests.</li> <li>Mid-term examinations.</li> <li>End-term examinations.</li> </ul>
	artificial variables.	encouraged to give short	CAMIIII ations.

3.	Learn about the relationships between the	presentations.	
	primal and dual problems.		
4.	Solve transportation and assignment		
	problems.		
	Apply linear programming method to		
	solve two-person zero-sum game		
	problems.		

**Keywords:** Artificial variables, Big-M method, Duality, Extreme points and basic feasible solutions, Simplex method, Two-phase method, Vogel's approximation method.

# DSE-4 (iii): Mechanics

**Total Marks: 100** (Theory: 75, Internal Assessment: 25) **Workload:** 5 Lectures, 1 Tutorial (per week) **Credits:** 6 (5+1)

**Duration:** 14 Weeks (70 Hrs.) **Examination**: 3 Hrs.

**Course Objectives:** The course aims at understanding the various concepts of physical quantities and the related effects on different bodies using mathematical techniques. It emphasizes knowledge building for applying mathematics in physical world.

### **Course Learning Outcomes:** The course will enable the students to:

- i) Know about the concepts in statics such as moments, couples, equilibrium in both two and three dimensions.
- ii) Understand the theory behind friction and center of gravity.
- iii) Calculate moments of inertia of areas and rigid bodies.
- iv) Know about conservation of mechanical energy and work-energy equations.
- v) Learn about translational and rotational motion of rigid bodies.

## **Unit 1: Forces in Equilibrium**

Coplanar force systems; Three-dimensional force systems; Moment of a force about a point and an axis, Principle of moments, Couple and couple moment, Moment of a couple about a line, Resultant of a force system, Distributed force system, Rigid-body equilibrium, Equilibrium of forces in two and three dimensions, Free-body diagrams, General equations of equilibrium, Constraints and statical determinacy.

#### Unit 2: Friction, Center of Gravity and Moments of Inertia

Equations of equilibrium and friction, Frictional forces on screws and flat belts; Center of gravity, Center of mass and Centroid of a body and composite bodies; Theorems of Pappus and Guldinus; Moments and products of inertia for areas, Composite areas and rigid body, Parallel-axis theorem, Moment of inertia of a rigid body about an arbitrary axis, Principal moments and principal axes of inertia.

## **Unit 3: Conservation of Energy and Applications**

Conservative force fields, Conservation of mechanical energy, Work-energy equations, Kinetic energy and work-kinetic energy expressions based on center of mass, Moment of momentum equation for a single particle and a system of particles.

## **Unit 4: Rigid Body Motion**

Translation and rotation of rigid bodies, Chasles' theorem, General relationship between time derivatives of a vector for different references, Relationship between velocities of a particle for different references, Acceleration of particle for different references.

#### **References:**

- 1. Hibbeler, R. C. (2016). *Engineering Mechanics: Statics & Dynamics* (14th ed.). Pearson Prentice Hall (Pearson Education), New Jersey.
- 2. Shames, Irving H., & Rao, G. Krishna Mohan (2009). *Engineering Mechanics: Statics and Dynamics* (4th ed.). Dorling Kindersley (India) Pvt. Ltd. (Pearson Education). Delhi.

### **Additional Reading:**

i. Nelson, E. W., Best, Charles L. & McLean, W. G. (1998). *Theory and Problems of Engineering Mechanics: Statics and Dynamics* (5th ed.). McGraw-Hill, Schaum's Outline Series.

## **Teaching Plan (DSE-4 (iii): Mechanics):**

Weeks 1 and 2: Coplanar force systems; Three-dimensional force systems. Moment of a force about a point and an axis, Principle of moments, Couple and couple moment, Moment of a couple about a line, Resultant of a force system, Distributed force system.

[1] Chapters 3 and 4.

Weeks 3 and 4: Rigid-body equilibrium, Equilibrium of forces in two and three dimensions, Freebody diagrams, General equations of equilibrium, Constraints and statical determinacy.

[1] Chapter 5.

Weeks 5 and 6: Equations of equilibrium and friction, Frictional forces on screws and flat belts; Center of gravity, Center of mass and Centroid of a body and composite bodies; Theorems of Pappus and Guldinus.

[1] Chapters 8 and 9.

Weeks 7 and 8: Moments and products of inertia for areas, Composite areas and rigid body, Parallel-axis theorem, Moment of inertia of a rigid body about an arbitrary axis, Principal moments and principal axes of inertia.

[1] Chapter 10 (Sections 10.1 to 10.5) and Chapter 21 (Section 21.1).

Weeks 9 to 11: Conservative force fields, Conservation of mechanical energy, Work-energy equations, Kinetic energy and work-kinetic energy expressions based on center of mass, Moment of momentum equation for a single particle and a system of particles.

[2] Chapter 11 and Chapter 12 (Sections 12.5 and 12.6).

Weeks 12 to 14: Translation and rotation of rigid bodies, Chasles' theorem, General relationship between time derivatives of a vector for different references, Relationship between velocities of a particle for different references, Acceleration of particle for different references.

[2] Chapter 13 (Sections 13.1 to 13.3, and 13.6 to 13.8).

## **Facilitating the Achievement of Course Learning Outcomes**

Unit No.	Course Learning Outcomes	Teaching and Learning Activity	Assessment Tasks
1.	Know about the concepts in statics such as moments, couples, equilibrium in both two and three dimensions.	(i) Each topic to be explained with examples.	<ul><li>Student presentations.</li><li>Participation in</li></ul>
2.	Understand the theory behind friction and center of gravity. Calculate moments of inertia of areas and rigid bodies.	(ii) Students to be involved in discussions and encouraged to ask questions.	discussions.  • Assignments and class tests.  • Mid-term
3.	Know about conservation of mechanical energy and work-energy equations.	(iii) Students to be given homework/assignments.	examinations. • End-term
4.	Learn about translational and rotational motion of rigid bodies.	(iv) Students to be encouraged to give short presentations.	examinations.

**Keywords:** Center of gravity, Conservation of energy and its applications, Forces in equilibrium, Friction, Moments of inertia, Rigid body motion.

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