



GU/Acad -PG/BoS -NEP/2025/243



(Accredited by NAAC)

Goa University

Taleigao Plateau, Goa-403 206 +91-8669609048 Email: registrar@unigoa.ac.in

Website: www.unigoa.ac.in

Date: 14.07.2025

ADDENDUM

In continuation to the Circular No. GU/Acad –PG/BoS -NEP/2024/270 dated: 04.07.2024 a Research Specific Elective Courses, MAT-612 "Applied Partial Differential Equations" is included in the Syllabus of Master of Science in Mathematics Programme which was approved by the Academic Council in its meeting held on 13th & 14th June 2025.

The Dean/ Vice-Deans of the School of Physical and Applied Sciences and Principals of the Affiliated Colleges offering the Master of Science in Mathematics programme are requested to take note of the above and bring the contents of the Circular to the notice of all concerned.

> **ASHWIN VYAS** LAWANDE (Ashwin V. Lawande)

Digitally signed by ASHWIN VYAS LAWANDE Date: 2025.07.14 12:31:02 +05'30'

Deputy Registrar – Academic

To,

- The Dean, School of Physical and Applied Sciences, Goa University. 1.
- The Vice-Deans, School of Physical and Applied Sciences, Goa University. 2.
- The Principal of Affiliated Colleges offering the Master in Science in Mathematics 3. Programme

Copy to:

- Chairperson, Board of Studies in Mathematics.
- 2. Programme Director, M. Sc. Mathematics, Goa University.
- 3. Controller of Examinations, Goa University.
- Assistant Registrar, PG Examinations, Goa University. 4.
- Directorate of Internal Quality Assurance, Goa University for uploading the Syllabus on the University website.

Programme : M. Sc. Mathematics (OA-35)

Course Code : MAT-612

Title of the Course: Applied Partial Differential Equations

Number of Credits: 4

Effective from : 2025-2026

Effective from	: 2025-2020	
Prerequisites for the course	Basic theory of complex variables, Partial Differential Equations.	
Course Objective	The focus of the course are the concepts and techniques for solving the PDE (Partial Differential Equations) that permeate various scientific disciplines. Applications include problems from fluid dynamics, electrical and mechanical engineering, materials science, quantum mechanics, etc.	
Contents	Introduction: Terminology, boundary and initial value problems, well- posed problems and ill-posed problems, First-order PDE, Complete solutions, characteristics, conservation laws.	10 hours
	Systems of PDE: introduction to weak solutions: shocks and jump conditions, entropy condition, examples: traffic flow, gas dynamics, etc.	10 hours
	Linear PDE: Review and classification, Laplace, wave and diffusion equations, Klein-Gordon equation, more on characteristics, standard methods: Separation of variables, Integral transforms, Green's functions. Regular and Singular perturbation theory, Asymptotic for complete solutions	20 hours
	Nonlinear PDE: Equations that convert into linear PDE, some exactly solvable cases, Burgers' equation, dimensional analysis and similarity, traveling waves, nonlinear diffusion and dispersion, the KdV equation, nonlinear Schrödinger and Sine-Gordon equations, Reaction-Diffusion equations, Fisher's equation, singular perturbations: Boundary layers, Homogenization, Free-boundary value problems.	20 hours
Pedagogy	Classroom lectures, tutorials, assignments, and library references.	
References/ Readings:	 Whitham, G. B., Linear and nonlinear waves, Wiley, 1999. Salsa S., Partial differential equations in action, Springer, 2022. Debnath L., Nonlinear partial differential equations for scientists and engineers. Springer, 2012. Guenther, R. B., and Lee, J. W., Partial Differential Equations of Mathematical Physics and Integral Equations, Dover, 1996. Levine, H., Partial differential equations. Am. Math. Soc.: International Press, 1997. Kevorkian, J. Partial differential equations: analytical solution techniques. Springer, 2000. 	

Students will be able to

Course Outcomes:

- 1. Solve system of partial differential equations.
- 2. Understand and apply perturbation theory.
- 3. Analyse the properties of solutions of nonlinear PDEs.
- 4. Interpret solutions in a physical contest.











गोंय विद्यापीठ

ताळगांव पठार. गोंय -४०३ २०६

फोन: +९१-८६६९६०९०४८

GU/Acad -PG/BoS -NEP/2024/270



(Accredited by NAAC)

Goa University

Taleigao Plateau, Goa-403 206 +91-8669609048

TMANIRBHAR BHARAT

Email: registrar@unigoa.ac.in

Website: www.unigoa.ac.in

Date: 04.07.2024

Ref: GU/Acad -PG/BoS -NEP/2022/339/7 dated 18.08.2022 GU/Acad –PG/BoS -NEP/2023/56/3 dated 18.05.2023

CIRCULAR

In supersession to the above referred Circular, the updated approved syllabus of Master of Science in Mathematics Programme with following changes is enclosed.

Added Research Specific Elective Courses, MAT-610 Galois Theory and MAT-611 Differential Geometry.

The Dean/ Vice-Deans of the School of Physical and Applied Sciences and Principals of the Affiliated Colleges offering the Master of Science in Mathematics programme are requested to take note of the above and bring the contents of the Circular to the notice of all concerned.

> ASHWIN Digitally signed by ASHWIN VYAS VYAS VYAS LAWANDE Date: 2024.07.04 17:43:46 +05'30' (Ashwin Lawande)

Deputy Registrar – Academic

To.

- 1. The Dean, School of Physical and Applied Sciences, Goa University.
- 2. The Vice-Deans, School of Physical and Applied Sciences, Goa University.
- The Principal of Affiliated Colleges offering the Master in Sciences in Mathematics Programme

Copy to:

- The Chairperson, Board of Studies in Mathematics.
- The Programme Director, M. Sc. Mathematics, Goa University.
- The Controller of Examinations, Goa University. 3.
- The Assistant Registrar, PG Examinations, Goa University.
- Directorate of Internal Quality Assurance, Goa University for uploading the Syllabus on the University website.

Goa University

School of Physical and Applied Sciences

Syllabus for the MSc Mathematics

New Syllabus from Academic year 2022-23 onwards

Semester 1	
Paper Code	Paper Title
MAT-500	Real Analysis (4 Credit)
MAT-501	Advanced Linear Algebra (4 Credit)
MAT-502	Algebra (4 Credit)
MAT-503	Advanced Complex Analysis (4 Credit)
MAT-521-530	Discipline Specific Elective Courses (4 Credit)
Semester 2	
Paper Code	Paper Title
MAT-504	Topology (4 Credit)
MAT-505*	Differential Equations (4 Credit)
MAT-506	Several variable calculus (4 Credit)
MAT-507	Functional Analysis (4 Credit)
MAT-521-530	Discipline Specific Elective Courses (4 Credit)
*Syllabus of this paper is revised in June 2023	
Semester 3	
Paper Code	Paper Title
MAT-600-609	Research Specific Elective Course (4 Credit)
	Research Specific Elective Course (4 Credit)
MAT-621-626	Generic Elective Course (4 Credit)
	Generic Elective Course (4 Credit)
	Generic Elective Course (4 Credit)
Semester 4	
Paper Code	Paper Title
MAT-600-609	Research Specific Elective Course (4 Credit)
MAT-651	Discipline Specific Dissertation (16 Credit)

List of Elective Courses:

(1) Discipline Specific Elective Courses

Semester 1 and 2	
MAT-521	Mathematical Methods (4 credits)
MAT-522	Difference Equations (4 credits)
MAT-523	Special Functions (4 credits)
MAT-524	Partial Differential Equations (4 credits)
MAT-525	Integral Equations (4 credits)
MAT-526	Finite Element Method (4 Credits)
MAT-527	Combinatorics (4 Credits)
MAT-528	Computational Mathematics using Python (2
	Credits)
MAT-529	Elementary Number Theory (2 Credits)
MAT-530	Discrete Mathematical Structures (4 Credits)

(2) Research Specific Optional Courses

Semester 3 and 4	
MAT-600	Mathematical Modelling (4 Credits)
MAT-601	Algebraic Topology (4 Credits)
MAT-602	Number Theory (4 Credits)
MAT-603	Lie Algebra (4 Credits)
MAT-604	Graphs and Networks (4 Credits)
MAT-605	Advanced Graph Theory (4 Credits)
MAT-606	Measure Theory-I (4 Credits)
MAT-607	Measure Theory-II (4 Credits)
MAT-608	Functional Analysis-II (4 Credits)
MAT-609	Symmetry Methods for Differential
	Equations (4 Credits)
MAT-610	Galois Theory (4 Credits)
MAT-611	Differential Geometry (4 Credits)

(3) Optional Generic Courses

Semester 3	
MAT-621	Basic Mathematics for Social Science (4
	Credits)
MAT-622	Operations Research (4 Credits)
MAT-623	Mathematics for Financial Management and
	Insurance (4 Credits)
MAT-624	Mathematics for Financial Market (4 Credits)
MAT-625	Latex for Mathematics (2 Credits)
MAT-626	Probability and Statistics (4 Credits)

Course Code: MAT-500

Title of the Course: REAL ANALYSIS

Number of Credits: 4

Effective from AY: 2022 June

Prerequisites fr	Basic Mathematical Analysis	
the course:	Duste i Matthe Matter Manysis	
Course	This course will develop fundamental concepts in Real Analysis and	I make the
Objective:	student acquainted with tools of analysis which is essential for the	
_	appreciation of many related branches of mathematics and applications.	
Content	1.Real Number System	18 Hours
	Peano's Axioms for Natural Numbers and Induction Principle, equivalence of induction, strong induction and the well-ordering principle, Finite sets, cardinality of finite sets, Subset of finite sets , a proper subset of a finite set has cardinality strictly less that the super set, Integers and Rational numbers (Discussion), Ordered sets and LUB Property, Ordered Field Axioms, Field of Real Numbers and Completeness, Archimedean property, integral part of a real number, density of rationals, and irrationals in the reals, Existence of n^{th} roots of nonnegative reals, proof of existence of decimal representation of reals, Countable sets — definition and equivalent reformulations of countability, Countability of unions and Cartesian products of sets, Uncountable sets, Countability of	
	Rationals, Uncountability of Reals, Extended Real Number System. 2.Elements of Point Set Toplogy Metric Spaces, Euclidean Spaces, Open balls and Open sets in \mathbb{R}^n , Structure of open sets in \mathbb{R}^1 , Adherent points and Accumulation points, Closed sets, Perfect sets, Every non-empty perfect set of \mathbb{R}^n is uncountable, Bolzano- Weierstrass Theorem, Cantor Intersection Theorem, Lindelöf Covering Theorem, The Heine-Borel Covering Theorem, Compactness in \mathbb{R}^n , Compactness in metric spaces, Connected sets in metric spaces, Connected subsets of \mathbb{R} , Cantor set-constrction and basic properties, Cantor set and ternary expansion.	14 Hours
	3.Limits and Continuity Convergent sequences in a Metric space, Cauchy sequences and Complete metric spaces, Limit inferior and Limit superior of a sequence, Limit of a Function- (Real valued, complex valued, vector valued functions), Continuous Functions, Continuity and Compactness, Continuity and Connectedness, Bolzano's Theorem and Intermediate value Theorem, Uniform Continuity, Uniform Continuity and Compactness, Discontinuities of Real valued Functions, Monotonic Functions, Infinite limits and Limits at	14 Hours

	infinity		
	infinity. 4.Derivatives 14 Hours		
	Derivatives and Continuity, Algebra of Derivatives and Chain rule		
	(Statements only),One sided derivatives and Infinite Derivatives,		
	Functions with non-zero derivatives, Zero derivatives and Local		
	extrema, Rolle's Theorem, Mean value Theorems and		
	consequences, Intermediate value Theorem for Derivatives,		
	Taylor's Formula with Remainder, Derivatives of Vector valued		
	Functions and Complex valued Functions, Derivatives of Higher		
	Order, L'Hospital's Rules with proof.		
Pedagogy	Lectures/ Tutorials/Assignments/Self-study		
References/	1. Mathematical Analysis, Tom M. Apostol, Narosa PublishingHouse, 1996.		
Readings	2. Principles of Mathematical Analysis, Walter Rudin, McGraw-Hill Internationa		
	Editions,1976.		
	3. A Foundation Course in Mathematics, Ajith Kumar, S.Kumaresan, B.K. Sarma,		
	Narosa Publishing House, 2018.		
	4. A Basic Course in Real Analysis, Kumar and Kumaresan, CRCPress, 2015.		
	5. Real Analysis, N.L. Carothers, Cambridge University Press, 2000.		
	6. Calculus with Applications, Peter D. Lax, Maria Shea Terrel, Springer, 2014.		
Course	Student will be able to		
Outcomes	1. Describe the difference between rational numbers andreal numbers.		
	2. Understand LUB property and apply it to proofs and solutions of problems.		
	3. Calculate limit inferior and limit superior		
	4. Understand and use concepts related to metric spaces such as continuity		
	compactness and connectedness		
	5. Apply mean value theorem to problems in the context of Real Analysis		

Course Code: MAT-501

Title of the Course: LINEAR ALGEBRA

Number of Credits: 4

Effective from: June 2022 onwards

Droroguisitos	Chould have passed D.Co. with Linear Algebra as subject and families with the		
Prerequisites	Should have passed B.Sc. with Linear Algebra as subject and familiar with the		
for the course	notions of vector spaces, basis, dimension, Linear maps, matrix representation		
	and their algebra, and Rank-Nullity theorem		
Course	To prepare students to handle solving problems involving linear equations and		
Objective	determining the qualitative properties of the solution set.		
Content	1. Review: System of linear equations, Vector spaces, Basis and 10 Hours		
	Dimension, Linear Transformations, Matrix of a Linear		
	Transformation.		
	2. Linear Functionals : Linear Functional on Vector Spaces, Dual 12 Hours		
	of Vector Spaces and Properties, Double Dual, Annihilator,		
	The Transpose of a Linear Transformation and the Matrix,		
	Row Rank equal to Column Rank.		
	3. Algebra of Polynomials: Polynomial Algebra, Polynomial 4 Hours		
	Ideals, Greatest Common Divisors of Polynomials and Prime		
	Factorization of Polynomials. (Quick review)		
	4. Elementary Canonical Forms: Characteristic Values and 16 Hours		
	Characteristic Vectors, Characteristic Spaces, Annihilating		
	Polynomials, Invariant Subspaces, Simultaneous		
	Triangulation; Simultaneous Diagonalization, Direct Sum		
	Decompositions, Invariant Direct Sums, The Primary		
	Decomposition Theorem.		
	5. The Rational and Jordan Forms: Cyclic Subspaces and 18 Hours		
	Annihilators, Cyclic Decompositions and the Rational Form,		
	The Jordan Form, Computation of Invariant Factors.		
	Summary;Semi-Simple Operators.		
Pedagogy	Lectures/ Tutorials/Assignments/Self-study		
References/	1. Kenneth Hoffmann and Ray Kunze, Linear Algebra, PHI, 1997.		
Readings	2. S. Kumaresan, Linear Algebra, PHI, 2000.		
	3. I.R.Shafarevich and A. O. Remiz Linear Algebra and Geometry,		
	Springer Verlag., 2012		
	4. Y.I. Manim, Linear Algebra and Geometry, CRC Press., 1997		
Course	Student will be able to		
Outcomes	1. understand basic Functional analysis,		
	2. understand Several Variable Calculus,		
	3. understand Advanced Algebra,		
	4. understand Differential Equations		
L	1		

Course Code: MAT-502 Title of the Course: ALGEBRA

Number of Credits: 4 Effective from: June, 2022

Prerequisites	Basic Group Theory	
for the course:	Jacob Strong Miles	
Course	This course develops concepts in advanced Group Theory, Basics of Ring	
Objectives	Theory and their applications., This course will also be a prerequisite for	
	courses such as Field Theory and Galois Theory and Commutati	ve Algebra.
Content	1. Permutation Group Symmetric groups, Permutations;	4 Hours
	Alternating groups; Group actions, Orbits and stabilizers; Caley's	
	Theorem;	
	2. Series of groups Subnormal Normal series. Jordan Holder Theorem.	8 Hours
	3. Sylow Theorems Conjugacy Classes. The Class Equation, Cauchy's Theorem, p-groups. The Sylow Theorems. Applications of Sylow Theorems. Finite Simple Groups . Non simplicity Tests. The simplicity of A_5	8 Hours
	4. Rings and Fields Rings. Fields. Integral Domains-definitions and Examples. Characteristic of Rings. Ideals and Factor Rings. Prime ideals and Maximal ideals. Ring Homomorphisms. Field of Quotients of an Integral Domain.	8 Hours
	5. Polynomial Rings and Factorization of Polynomials Polynomial Rings-Notations and Terminologies, The Division algorithm and Consequences, Mod p Test for irreducibility over UFD. Gauss Lemma over UFD, Eienstein Criterion, g.c.d., l.c.m., in UFD. In UFD R, $f(x)$ in $R[x]$ is irreducible iff $f(x)$ is irreducible over the field of quotients of R, R is a UFD implies $R[x]$ is a UFD.	16 Hours
Podagogy	6. Divisibility in Integral Domains Irreducibles. Primes. Unique Factorization Domains. Principal Ideal Domains. PID implies UFD. Euclidean Domains. Euclidian Domain implies PID. Gaussian Integers and Fermat's $p = a^2 + b^2$ Theorem.	16 Hours
Pedagogy	Lectures/ Tutorials/Assignments/Self-study	

References/	1. Contemporary Abstract Algebra, Joseph A. Gallian, Narosa Publishing		
Readings	House,1999.		
	2. A First Course in Absract Algebra, John B. Fraleigh, Pearson(India),		
	2014.		
	3. Topics in Algebra, I.N.Herstein, Wiley India Edition, 2006.		
	4. Abstract Algebra, David S.Dummit and Richard M. Foote, Second Edition,		
	John Wiley & Sons, 1999.		
Course	Student will be able to		
Outcomes	1. Explain Concepts in Algebra regarding Groups, Rings and related		
	structures,		
	2. Develop the ability to work with various algebraic structures.		
	3. Lay foundation for research topics in Algebra, Number Theory,		
	4. Lay foundation for research topics in Algebraic Geometry		

Course Code: MAT-503

Title of the Course: COMPLEX ANALYSIS

Number of Credits: 04

Effective from AY: June 2022.

Prerequisites	Should have studied a basic course in Complex Analysis familia	rising the	
for the course:	students with the notions of Analytic Functions, Cauchy's Integral		
lor the course.	convergence series, Taylor/Laurent series.	i i oiiiiaia,	
Course	This course will further enhance the knowledge of the stude	nt in the	
Objectives:	fundamental concepts in complex analysis and prepare them to a		
o bjectives.	problems involving complex analysis and also gives the foundation for		
	advanced courses in complex analysis.	•	
Content	Introduction to the Concept of Analytic Function: (Limits and	12 Hours	
Content	Continuity, Analytic Functions, Polynomials, Rational Functions),	12 110013	
	Elementary Theory of Power Series: (Sequences, Series, Uniform		
	Convergence, Power Series, Abel's Limit Theorem), The		
	Exponential and Trigonometric Functions, Periodicity & Logarithm.		
	Analytic Functions: Conformality, Arcs and Closed Curves, Analytic	16 Hours	
	Functions in Regions, Conformal Mapping, Linear Transformations,	10110013	
	Oriented Circles, Families of Circles, ElementaryConformal		
	Mappings, A Survey of Elementary Mappings.		
	Complex Integration: Line Integrals, Rectifiable Arcs, Line	19 Hours	
	Integrals as Functions of Arcs, Cauchy's Theorem for a Rectangle,		
	Cauchy's Theorem in a Disk. Cauchy's Integral Formula, Higher		
	Derivatives.		
	Local Properties of Analytical Functions: Removable		
	Singularities. Taylor's Theorem, Laurents Theorem, Zeros, and		
	Poles, Local Mapping, Maximum Principle.		
	The General Form of Cauchy's Theorem: Chains and Cycles,	13 Hours	
	Simple Connectivity.		
	The Calculus of Residues : The Residue Theorem, The Argument		
	Principle, Evaluation of Definite Integrals.		
Pedagogy	Classroom lectures, tutorials, assignments, and library references.		
References/	1. Ahlfors, L. V. (1979). COMPLEX ANALYSIS. McGraw-Hill Book Com	npany	
Readings	2. J B Conway, Functions of a Complex Variable, Narosa. 1995		
	3. S Kumaresan. A Pathway to COMPLEX ANALYSIS. Techno World	d, Kolkata.	
	2021		
	4. James Ward Brown and Ruel V. Churchill, Complex Varia	ables and	
	Applications, Sixth Edition, McGraw-Hill International, 1996.		
	5. A.R. Shastri, <i>Complex Analysis</i> . MacMillan, 2011		
_	6. S. Ponnusamy, Foundations of Complex Analysis, Narosa Publish	er,2011	
Course	Student will be able to:		
Outcomes	Analyze limit, continuity and differentiation of functions of company and the second sec	olex	
	variables.		
	2. Apprehend elementary theory of Power Series.	•	
	3. Understand analytic functions, conformal mapping and their var	ious	
	properties.	ما+، رامم،	
	4. Understand Cauchy theorem and Cauchy integral formulas and a	ippiytnese	

to evaluate complex contour integrals.

5. Represent functions as Taylor and Laurent series; classify singularities and poles; find residues and evaluate complex integrals using the residue theorem.

Course Code: MAT-504

Title of the Course: TOPOLOGY

Number of Credits: 04 Effective from: June, 2022

Effective from: June, 2022			
Prerequisites	Should have undergone a basic course in Real Analysis. Should be		
for the course:	with the notions of set theory. It is desirable to have familiarity with the		
	metric topology.		
Course	To prepare students to handle courses involving topology and ge	•	
Objectives:	including complex analysis, functional analysis and several variab	le calculus.	
Contents	1. Topological Spaces and Continuous Functions:	32 hours	
	Topological spaces, Basis for a Topology, The Order Topology,		
	The Product Topology on $X \times Y$, The Subspace Topology, Closed		
	Sets and Limit Points, Continuous Functions, The Product		
	Topology, The Metric Topology, The Quotient Topology.		
	2. Connectedness: Connected Spaces, Connected Subspaces	8 hours	
	of R, Components and Local Connectedness.		
	2 Commentation Comment Tomological Comment	12 hours	
	3. Compactness: Compact Topological Spaces, Compact	12 hours	
	Subspaces of \mathbb{R} , Limit Point Compactness, Local Compactness,		
	4. Countability and Separation Axioms: Countability Axioms,		
	Separation Axioms, Hausdorff Spaces, Regular Spaces, Normal	8 hours	
	Spaces.		
Pedagogy	Class room lectures and tutorials, assignments and library referen	nce.	
References/	1. James Munkres, Topology and Introduction, Pearson Educatio		
Readings:	2002.	,	
3 -	2. Stephen Willard, General Topology, Dover, 1941		
	3. M AAmstrong, Basic Topology, Springer Verlag, 1983.		
	4. J. Dugunji, Topology, Allyn and Bcon, 1966		
Course	Students will be able to		
Outcomes	1 Comprehend basic courses in Complex Analysis,		
	2 Understand basic courses in Functional Analysis, Several Varia	ıble	
	Calculus,		
	3 Explore basic courses in Measure Theory etc. and		
	4 Understand advanced courses in Topology and Geometry.		
·		·	

Course Code: MAT-505

Title of the Course: DIFFERENTIAL EQUATIONS

Number of Credits: 04 Effective from: June, 2023.

Effective from: J	une, 2023.		
Prerequisites	Knowledge of basic Real Analysis, Linear Algebra and Differential equations.		
for the course:			
Course	This course develops the ability to understand the qualitative theory and		
Objectives;	some properties of solution of differential equations.		
Contents	1. Review of linear differential equations of the first and higher order. Linear differential equations with constant and variable coefficients. Exact equations, Wronskian, Separable equations, Euler's equation, reduction of order of equation, variation of parameters, Abel's Formula.		
	2. Existence and uniqueness of solutions of first order differential equation. Lipschitz condition, Picard's successive approximation method, Gronwall's type integral inequality. Continuation of Solution and dependence on initial conditions. Non local existence of solution.		
	3. Systems of Linear differential equations. Existence and Uniqueness of solutions. Vector matrix form. Linear system with Constant and variable coefficients. Fundamental matrix, matrix exp, and repeated eigenvalue. Non homogeneous linearsystems and variation of parameters. Conversion of nth order equation to system of first order.		
	4. Self-adjoint second order differential equation. Sturm Liouville Problem. Greens functions. Picard's theorem. Zeros of solutions. Comparison Theorems. Linear oscillations. Oscillations of $x''(t) + a(t)x(t) = 0$.		
Pedagogy	Lectures/ tutorials/assignments/self-study		
References/ Readings:	1. Deo S.G.; Raghvendra V.; RasmitaKar, Lakshmikantham V.: Text book of Ordinary Differential equations, 3rd edition, Tata McGraw Hill, New Delhi 2015.		
	 E.A. Coddington; An introduction to Ordinary Differential Equations, Prentice Hall, India,2003. Kelly W. Patterson A.C.: Theory of Differential Equations, Springer, 2010 Simmons G.F.; Differential Equations with Historical Notes, Tata McgrawHill, 2017 		
Course	Students will able to		
Outcomes:	1 Solve system of ordinary differential equations		
	 Analyse the properties of solution. Distinguish between linear, nonlinear, partial and ordinary differential equations Solve basic application problems described by second order linear differential or with constant coefficients 		
	differential eq. with constant coefficients 5 Find approximate solutions to differential equations using numerical techniques		

Course Code: MAT-506

Title of the Course: SEVERAL VARIABLE CALCULUS

Number of Credits: 04 Effective from: June 2022

Effective from: J	une 2022		
Prerequisites	Knowledge of basic Real Analysis and Linear Algebra. Knowledge of		
for the course:	Integration of real-valued functions on a subset of R is desirable.		
Course	This course develops the ability to understand concepts of functions of		
Objectives:	severable variables.		
Contents	1.Derivative of Function of more than one Variable: Partial 12 hours		
	Derivative. Total derivative of a function of more than one Variable. Jacobian. Sufficient Condition for differentiability. Mean Value Theorem. Higher-order derivatives. Condition for Equality of Mixed Partial Derivatives. Taylor's Theorem.		
	2.Maximum Minimum: Critical Point, Maximum Minimum, Second 12 hours Derivative Condition for Maximum/minimum, Conditional Optimum, and Lagrange Multipliers.		
	3.Inverse Function Theorem: Regular and Singular Points, Open Mapping Theorem, Inverse Function Theorem, Implicit Function Theorem.		
	4.Riemann Integration: Rectangles in IRn and Riemann sums over Rectangles. Upper and Lower Riemann Sums.Riemann Integral of a bounded Function. Algebra of Riemann Integrals. Sets of Jordan Measure Zero. Oscillation of a Function at a point, Integrability versus		
	points of discontinuity of a Function.		
	5. Fubini's Theorem. Mean value theorem for multiple 10 hours integrals. Partitions of unity (Statement only). Change of variable formula		
Pedagogy	Classroom lectures, tutorials, assignments, and library references.		
References/	Main Texts:		
Readings:	 Tom M Apostol, Mathematical Analysis, Addison Wesley Publishing Company, 1996. M.Spivak, Calculus on Manifolds, Benjamin Cummings, London. 1965 Reference texts: 		
	1. Walter Rudin, Principles of Mathematical Analysis, International Student Edition.1976		
	2. James Munkres, Analysis on Manifolds, Addison Wesley Publishing Company,1991.		
	3. T. M. Apostol, Calculus Vol.II. John Wiley and sons.1969 4. B.V.Limaye&S.Ghorpade, A course in multivariable calculus, Springer2006		
Course	Student will be able to:		
Outcomes	Apprehend derivatives of a multivariable function.		
	2. Evaluate maximum-minimum for a multivariable function.		
	 Understand the Inverse function theorem, Implicit functiontheorem. Understand Riemann Integration, MVT for Multiple integrals, and Change 		

of Variable formula.

5. Develop a clear understanding of the fundamental concepts of multivariable calculus and a range of skills allowing them to work effectively with the concepts.

Course Code: MAT-507

Title of the Course: FUNCTION ALANALYSIS

Number of Credits: 4

Effective from AY: 2022-2023

	Y: 2022-2023		
Prerequisites	A first course in Real Analysis, Linear Algebra and Metric Toplogy.	Basic	
forthe course:	understanding of Lebesgue Integral Theory is desirable.		
Course	Starting with the basics this course will cover the foundations of Functional		
Objectives:	Analysis such as normed spaces, inner product spaces, Banach spa	-	
	Hilbert spaces, bounded linear operators and bounded functional,		
	four fundamental theorems-Hahn-Banach Theorem. Uniform Boundedness		
	Principle, Open Mapping Theoremand Closed Graph Theorem.		
Content	1.Preliminaries from Metric Spaces	12Hours	
	Definition of the standard sequence spaces		
	$s, c, c_0, c_{00}, l^p; 1 \le p \le \infty$ and standard function spaces		
	C[a, b] and $B[a, b]$. Idea of completion of a metric space,		
	completeness and separability properties of these standard		
	spaces		
	2.Normed Spaces, Banach Spaces	16 Hours	
	Normed spaces- Properties and Banach spaces, Standard		
	normed spaces –Sequence spaces, Function spaces and		
	subspaces, Finite dimensional normed spaces and subspaces,		
	Equivalence of norms, Compactness and finite dimension,		
	Linear Operators-Boundedness and Continuity. Linear		
	functional. Normed spaces of Operators, Dual space-Algebraic		
	and Topological duals.		
	3.Inner Product Spaces, Hilbert Spaces	16 Hours	
	Inner Product Spaces- Properties and Hilbert spaces,		
	Orthogonal Complement and Direct Sums, Orthonormal Sets		
	and Sequences, Total Orthonormal Sets and Sequences,		
	Representation of Functional on Hilbert Spaces, Hilbert -Adjoint		
	Operator, Self Adjoint, Unitary and Normal Operators.		
	4. Fundamental Theorems for Normed and Banach Spaces	16 Hours	
	Hahn-Banach Theorem (Statements and idea of proof for the		
	case of vector spaces, statement and proof for normedspaces),		
	Applications to Existence of Functionals, Adjoint Operators,		
	Reflexivity of Spaces, Baire Category Theorem		
	(Statement only), Uniform Boundedness Theorem, Open		
	Mapping Theorem, Closed Graph Theorem.		
Pedagogy	Lectures/ Tutorials/Assignments/Self-study		
References/	1. Introductory Functional Analysis with Applications, Ervin Kre	yszig, John	
Readings:	Wiley & Sons, 1978.		
	2. Functional Analysis, Balmohan V. Limaye, III edition.1996		
	3. Functional Analysis, A First Course, S.Kumaresan and D.Sukum	ar, Narosa,	
	2020		
	4. Functional Analysis, George Bachman and Lawren	ce Narici,	
	DoverPublishing House, 2000		
	5. Basic Operator Theory, IsrayelGohberg and Seymour Goldbe	rg, Birkh <i>a</i> "	

	user, 1981. 6. Linear Real analysis for Scientists and Engineers, B.V.Limaye, Springer. 2016
Course	Student will be able to
Outcomes:	 Understand the basic concepts and fundamental theorems of Functional Analysis Appreciate Functional Analysis as an important field for application-oriented Mathematics. Relate and apply the concepts learnt in the course toproblems. Develop foundation for higher courses in Functional analysis, Operator Theory, PDE etc.

Course Code: MAT-521

Title of the Course: Mathematical Methods

Number of Credits: 04 Effective from: June, 2022.

Effective from: J	une, 2022.		
Prerequisites	Knowledge of basic Real Analysis, Linear Algebra, Differential Equa	tions.	
for the course:			
Course	This course develops the ability to apply mathematics to some of the		
Objectives:	problems of Mathematics and Physics.		
Contents	1. Improper Integrals . Review, Properties and L ² convergence.	08 hours	
	2. Fourier series : Generalized Fourier series, Fourier sine/cosine series. Point wise and uniform convergence. Differentiation and integration of Fourier series.	08 hours	
	3. Fourier Transforms and its properties : Fourier Transform of L ¹ (IR)—functions. Basic properties related to translation, dilation and linearity. Computation of Fourier transform of simple functions. Fourier Inversion. Statement of Fourier inversion Theorem. Convolution. Convolution Theorem. Examples. Parsevaal's Identity. Fourier Integral Formula. An Integration Formula and Lemmas. Fourier Integral Theorem. The Cosine and Sine Integrals.	14 hours	
	4. Variational problems : Variational problems with fixed boundaries. Euler-Lagrange equations and Brachistochrone problem, Elementary variational problems with moving boundaries. One-side variation, Isoperimetric problem, Canonical forms of Euler equations. Sufficient conditions for extremum.	30 hours	
Pedagogy	Lectures/ tutorials/assignments/self-study		
References/	Main Texts:		
Readings:	 J.W.Brown and R.V.Churchill, Fourier series and Bound Problems, McGraw Hill. (2012) [Chapters 2 and 6] K.SankaraRao, Introduction to Partial Differential Equations, Proof India, 1995. Lev Elsgolts, Introduction to the Calculus of Variations, MIR Proposed T. Apostal Mathematical analysis, Narosa Publishers. 1973 Reference texts: G.B.Arfken and H. Weber, Mathematical methods for Physicist Publications. 2012 R. Weinstock, Calculus of Variations, Dover Publication. 1952 I.M.Gelfand and S.V.Fomin, Calculus of Variations. Dover Fulphase 	rentice Hall ublications.	
Course	Student will be able to		
Outcomes:	 Learn Theory and applications of Fourier Series Comprehend techniques of applying Fourier Transform. Understands basic concepts of variational problems Understand Fourier Transform 		

Course Code: MAT-522

Title of the Course: DIFFERENCE EQUATIONS

Number of Credits: 04 Effective from: June, 2022.

Effective from: J	une, 2022.		
Prerequisites	Knowledge of basic Real Analysis, Linear Algebra and Differential e	quations.	
for the course:			
Course	This course helps in understanding basic concepts of discrete calcu	ulus. It	
Objectives:	develops the ability to solve difference equations by standard met	hods. It	
	will help students to take up further studies in discrete dynamical systems		
	and numerical modeling.		
Contents:	1. Calculus of finite differences: Review of basic concepts.	10 hours	
	2. Nonlinear Difference Equations. Equilibrium Points and their	12 hours	
	dynamics. Logistic equation.		
	3. Linear difference equations. Basic theory. Method of	16 hours	
	Undetermined Coefficients and Variation of Parameters		
	Formula. Higher Order equations. Behaviour of Solutions.		
	Nonlinear equations transformable to linear equations		
	4. Systems of linear Difference Equations. Basic Theory. Linear	12 hours	
	Periodic systems. Stability theory of Linear Systems.		
	5. Z-Transforms and its applications. Volterra Difference	10 hours	
	Equation of Convolution Type.		
Pedagogy	Lectures/ tutorials/assignments/self-study.		
References/	Main Texts:		
Readings:	1. S. N. Elaydi, An Introduction to Difference Equations, Spring	ger Verlag.	
	1996		
	Reference texts:		
	2. S. Goldberg, Introduction to Difference equations, WileyPublication.1987		
	3. V. Lakshmikantham and D. Trigiante, Theory of difference	equations,	
	Academic Press. 1988		
	4. K. Miller, Linear Difference equations, W. A. Benjam. 1968		
Course	Student will be able to		
Outcomes:	1. Learn to solve difference equations.		
	2. Analyse the properties of solution.		
	3. Learn about discrete models and their stability		
	4. Find Z-Transform of various difference equation		

Course Code: MAT-523

Title of the Course: SPECIAL FUNCTIONS

Number of Credits: 4 Effective from: June 2022

Effective from: Ji		
Prerequisites	Some basic Complex Analysis and Differential Equations.	
for the course:		
Course	This course develops concepts in Gamma, Beta functionsand also	o studies
Objectives:	Legendre polynomials and Bessels functions.	
Content:	1. Infinite products:- Introduction, definition of an infinite	6 hours
	product, a necessary condition for convergence, the associated	
	series of logarithms, absolute convergence, uniform	
	convergence.	
	2. The Gamma and Beta functions:- The Euler and Mascheroni	12 hours
	constant, the Gamma function, a series for $\Gamma'(z)/\Gamma(z)$, evaluation	
	of $\Gamma(1)$ and $\Gamma'(1)$, the Euler product for $\Gamma(z)$, the difference	
	equation $\Gamma(z + 1) = z\Gamma(z)$, evaluation of certain infinite	
	products, Euler's integral for $\Gamma(z)$, the Beta function, the value of	
	$\Gamma(z) \Gamma(1-z)$, the factorial	
	function, Legendre's duplication formulae, Gauss' multiplication	
	theorem, a summation formula due to Euler.	10 hours
	3. The hypergeometric function :- The function F(a,b; c; z), a	_000.0
	simple integral form, F(a,b,c,1) as a function of the parameters,	
	evaluation of F(a,b,c,1), the contiguous function relations, the	
	hypergeometric differential equation, F(a,b,c,z) as a function of	
	its parameters, elementary series manipulations, simple	
	transformations.	
	4. Series solution of differential equations . Method of	8 hours
	Frobenius.	
	5. Legendre Polynomials and Functions. Legendre equation and	8 hours
	its solution. Generating function. Legendre series. Associated	
	legendre functions. Properties of associated Legendre functions.	
	6. Bessel function, Bessel's equation and its solutions.	8 hours
	Generating function. Integral representation. Recurrence	
	relations. Hankel functions. Equations reducible to Bessel's	
	equation. Modified Bessels functions. Recurrence relations for	
	modified Bessels functions. Hermite Polynomials, Lauerre	
	Polynomials	
Pedagogy:	lectures/ tutorials/assignments/self-study.	
References/Rea	1. E.D. Rainville, Special functions, Chelsa Publishing Company,	New York.
dings	1960.	
	2. W.W. Bell, Special Functions for scientists and engine	ers. Dover
	Publications, New York, 2004.	-, - 5.51
	3. G.E. Andrews, R. Askey, R. Roy, Special Functions, Encyc	lonedia of
	Mathematics and its Applications 71, Cambridge Univer	•
	Cambridge.1999.	Jily 11033,
Course	Student will be able to	
Outcomes	1 Get acquainted with Gamma, Beta functions.	
Juccomes	2 Understand Legendre and Bessel Functions.	
	3 Apply the knowledge to Engineering Mathematics.	
	4 Learn Hypergeometric functions	

Course Code: MAT-524

Title of the Course: PARTIAL DIFFERENTIAL EQUATIONS

Number of Credits: 04 Effective from: June, 2022

Effective from: Jo	une, 2022		
Prerequisites	Knowledge of Real Analysis, Calculus of Several Variables, Ordinary	y	
for the course;	differential equations, Methods of Applied Mathematics.		
Course	This course develops the ability to solve partial differential equations of first		
Objectives:	and second order by standard methods.		
Contents	1. Simultaneous differential equations of the first and first	6 hours	
	degree in three variables: Methods of solutions of $dx/P =$		
	dy/Q= dz/R. Pfaffian differential forms and equations. Solution		
	ofPfaffian differential equations in three variables.		
	2. First order PDE's: Origin and classifications. Solution of Linear	14 hours	
	and Nonlinear First order PDE's. Methods of characteristics.		
	Charpit's Methods. Jacobi's method.		
	3. Second Order Linear Partial Differential Equations: Origin.	8 hours	
	Linear equations with constant coefficients in two		
	independence Variables. Linear equations with variable		
	coefficients. Classification.Reduction to Canonical Form. (only		
	for the case of two independent variables).		
	4. Methods of solving PDE:	10 hours	
	Method of Separation of variables. Use of Integral transforms		
	(Laplace and Fourier).		
	5. Wave Equation. One dimensional Wave equation.D'	22 hours	
	Alembert' solution, Wave equation-Infinite string case.		
	Laplace Equation :Harmonic function. Basic properties of		
	harmonic functions. Laplace equation.Translational and		
	rotational invariance of Laplace equation. Boundary value		
	problems. Uniqueness of solutions of Dirichlet and Neumann		
	problems. Mean value theorem for harmonic functions.		
	Maximum and minimum principle for harmonic functions.		
	Uniqueness and stability for Dirichlet problem.		
	Heat equation - Infinite rod case. Non homogeneous equation.		
Pedagogy	Lectures/ tutorials/assignments/self-study		
References/	Main Texts:		
Readings:	1. I. Sneddon, Elements of Partial Differential Equations, McGrow	Hill. 1957	
	2. T. Amarnath, An elementary course in Partial Differential		
	Equations, Narosa Publishing company, 1997.		
	Reference texts:		
	1. K. Sankara Rao, Introduction to Partial Differential Equations,		
	PrenticeHall of India, 1995.	,	
	2. F. John, Partial Differential equations, Springer Verlag Ltd. 1952		
	3. C. R. Chester, Techniques of Partial Differential Equations. McG	JI dW	
	Hill.1970 A. B. Donnomovor, Introduction to Partial Differential Equations		
	4. R. Dennemeyer, Introduction to Partial Differential Equations andBoundary Value Problems, McGraw Hill. 1968		
	5. T. M. Hu, L. Debnath, Linear Partial differential equations for sc	ionticts	
	and Engineers, Birkhauser. 2007	101111313	
	anu engineers, birknauser. 2007		

Course	Students will be able to
Outcomes	1. Solve partial differential equations of first and second order.
	2. Model initial and boundary value problems.
	3. Analyse the properties of solution.
	4. Interpret solutions in a physical contest
	5. Understand analogies between mathematical descriptions of different
	(wave) phenomena in physics and engineering.

Course Code MAT-525

Title of the Course: INTEGRAL EQUATIONS

Number of Credits: 04 Effective from: June, 2022

Effective from: J	une, 2022			
Prerequisites	Knowledge of Real Analysis, Linear Algebra, Differential equations,			
for the course:	Severalvariable calculus.			
Course	This course helps in understanding basic concepts of Integral Equations. It			
Objectives:	develops the ability to solve integral equations by standard methods.			
Content	1. Basic concepts of Integral equations. Classification. Integral Equations with Separable Kernels. Method of Successive Approximations. Resolvent Kernel and its Properties. Decomposition methods.			
	2. Applications to Ordinary Differential Equations, Initial Value Problems and Boundary Value Problems, Green's functions.	14 hours		
	3. Classical Fredholm Theory. Symmetric Kernels, Hilbert-Schmidt Theory.	12 hours		
	4. Singular Integral Equations, Abel and Cauchy Type and Hilbert Kernel. Integral Transform Methods (Laplace, Fourier and Hilbert).	16 hours		
Pedagogy	Lectures/ tutorials/assignments/self-study			
References/	Main Texts:			
Readings:	 Ram P Kanwal, Linear Integral Equations, Theory and applications. Springer. 1971 Reference texts: Courant and Hilbertt, Methods of Mathematical Physics, Vol. I. S.G.Mikhilin, Integral Equations. Courier Dover Publisher, 2020 I. G. Petrovsky, Lectures on the theory of Integral equations. Mi Publisher, 1971 K.Yoshida, Lectures on Differential and Integral Equations Inters 	r		
Course	Publisher, 1960 Student will be able to:			
Outcomes:	 Understand Basic concepts of Integral equations, Classify them, and solve Integral Equations with Separable Kernels, Use Method Successive Approximations, Study resolvent Kernel and its Prope Understand decomposition methods. Apply the above theory to Ordinary Differential Equations, Initia ValueProblems and Boundary Value Problems and use Green's functions. Understand Classical Fredholm Theory, Symmetric Kernels, Hilbert-Schmidt Theory. Apprehend Singular Integral Equations, Abel and Cauchy Type and	d of erties,		
	HilbertKernel. 5. Use Integral Transform Methods (Laplace, Fourier and Hilbert).			

Course Code: MAT-526

Tittle of the Course: FINITE ELEMENT METHODS

Number of Credits: 4
Effective from AY:2022 June

Effective from AY	7:2022 June		
Prerequisites for	Basic knowledge of Algebra, Differential Equations, Linear Algebra		
the course:			
Course	The course aims to provide the fundamental concepts of the element		
Objectives:	method mainly including shape functions and general linear and higherorder		
	elements up to 3 dimensions. The course objective is to acquaintt	he	
	students about application of finite element methods for solving		
	various boundary value problems		
Contents:	Unit I: General theory of finite element methods, difference	15 hours	
	between finite element and finite difference methods, review of		
	some integral formulae, concept of discretization, different		
	coordinates, one dimensional finite elements,		
	Unit II: Numerical integration, construction of shape functions:	15 hours	
	linear elements (one dimensional bar element, two dimensional-		
	triangular element)		
	Unit III: Higher order elements: one dimensional quadratic	15 hours	
	element, two dimensional triangular element, rectangular		
	element.		
	Unit IV: Weighted residual and variational approaches (Galerkin	15 hours	
	method, collocation method, Rayleigh Ritz method etc.), solving		
	one-dimensional problems. Application of finite element		
	methods for solving various boundary value problems.		
Pedagogy	Lectures/Tutorials/Self study		
References/	1. Rao, S. S. The Finite Element Method in Engineering. 5 th	edition,	
Readings:	Butterworth-Heinemann, 2017.		
_	2. Hughes, T. J. R. The Finite Element Method (Linear Staticand	Dynamic	
	Finite Element Analysis). Courier Corporation, 2007.		
	3. Zienkiewicz, O. C. and Taylor, R. L. The Finite Element Meth	od: The	
	Basis. Butterworth-Heinemann, 2000.		
	4. Smith, G. D. Numerical solution of Partial Differential Equation	s: Finite	
	difference methods. Oxford Applied Mathematics and Co	mputing	
	Science Series, 1985.		
Course	Student will be able to		
Outcome:	1. Understand the general theory of Finite Element metho	d and its	
	difference with finite difference method		
	2. Use the role and significance of shape functions in finite	e element	
	formulations and use of linear, quadratic, and cubic shape fur	nctions for	
	interpolation		
	3. Formulate some important 1, 2 and 3 dimensional elements		
	4. Apply the weighted residual and variational approaches in so	lving some	
	boundary valueproblems		

Course Code: MAT-527

Title of the Course: COMBINATORICS

Number of Credits: 4
Effective from AY: 2022-23

Effective from A					
Prerequisites	Basics of - Set Theory, Algebra, Linear Algebra				
for the Course:					
Course	Starting from the basic principles of counting, this course aims to	_			
Objectives:	introductory exposition to different aspects of Combinatorics. The course				
	will emphasise on the importance of enumeration tools and techniques in				
	diverse branches of Mathematics and applied fields.	12 hours			
Content	1.Basic Counting Principles and Techniques				
	Review of basic Counting Principles-Addition Principle,				
	Multiplication Principle, Method of two-way Counting, Method				
	of Bijections, Permutations and Combinations, Circular				
	Permutations, Counting Objects with Repetitions, Binomial and				
	Multinomial Theorems (Combinatorial Proofs), Binomial and				
	Multinomial Coefficients and Identities.				
	2.The Fundamental Counting Problem	2 hours			
	Statement of the Problem-The Sxteen Cases, Partition Numbers				
	P(n,k) and P(n), Stirling Numbers S(n,k) and s(n,k), Bell numbers				
	B(n).				
	3.Recurrence Relations and Explicit Formulas 12 ho				
	The Inclusion-Exclusion Principle, Derangements and D(n),				
	Recurrence Relations and Explicit Formulas for P(n,k),P(n), S(n,k),				
	s(n,k), B(n), and D(n). Idea of Generating Functions, Method of				
	solving Linear Recurrence Relations Using Generating Functions,				
	Generating Functions for P(n,k), P(n),S(n,k), s(n,k), B(n) and D(n).				
	4.Pigeonhole Principle (PHP)	6 hours			
	The Pigeonhoe Principle - its different formulations and				
	examples, Applications of PHP to some standard Problems in				
	Geometry, Number Theory , Graph Theory and Colouring of				
	Plane.				
	5.Sequnces and Partial Orders	6 hours			
	Applications of PHP to Sequences and Partial Orders- TheErdo" s-				
	Szekeres Theorem, Dilworth's Lemma, Dilworth's Theorem,				
	Sperner's Theorem.				
	6.Ramsey Theory	10 hours			
	Ramsey's Theorem –First version (for 2 colours) , Second version				
	(for r colours), and Infinitary version, Ramsey Numbers and				
	bounds, Computations of small Ramsey Numbers, Schur's				
	Theorem, van der Waerden's Theorem (Statement and				
	Discussion).				
	7. Polya's Theory of Counting	12 hours			
	Group actions on sets, Burside's Lemma, Labelings, Cycle indexes, computation of cycle indexes of standard groups, Polya's theorem and examples.				
Pedagogy	Lectures/ Tutorials/Assignments/Self-study				
References/	1. Introduction to Combinatorics, Martin J. Erickson, John Wiley, 1	996.			
Readings:	2. Cominatorial Techniques, Sharad S. Sane, Hindustan Book Agen				
neudings.	3. Introducion to Combinatorics, W.D. Wallis and J.C. George, 201	• •			
	13. Introduction to Combinatorics, w.D. walls and J.C. George, 201	Δ.			

	4. A Walk Through Combinatorics, M. Bona, World Scientific Publishing			
	Company, 2002.			
	5. Combinatorics, V.K. Balakrishnan, Schaum Series, McGraw-Hill,			
Course	Student will be able to			
Outcomes:	 Appreciate the importance of combinatorial techniques in diverse branches of Mathematics and Applied fields. understand and deal with enumerative problems Apply combinatorial techniques to solve a range of application problems in Optimization, Apply combinatorial techniques to Graph Theory and Networking. 			

Course Code: MAT-528

Title of the Course: COMPUTATIONAL MATHEMATICS USING PYTHON

Number of Credits: 2P Effective from AY: 2022 June

Effective from A				
Prerequisites	This course assumes that the student has done an undergraduate			
for the Course:	Numerical Methods and Matrix Algebra using Python Programming. Basic			
	Number Theory, Algebra, Linear Algebra, Graph Theory and Differenti			
	equations.			
Course	To equip students with the skills of python programming which aid	the study		
Objectives:	and understanding of Mathematics.			
Content	1. Introduction to Python (Review)			
	IDLE (Installation in Windows/Linux), Python strings, Relational			
	Operators, Logical Operators, Precedence of Operators,			
	Variables and assignment statements, Keywords, Script mode.			
	2. Functions (Review)	6 hours		
	Built-in functions; input, eval, composition, print, type, round,			
	min, max, pow			
	Type conversion, Random number generation; randint Functions			
	from math module, complete list of Built-in functions using help			
	and dir			
	Function Definition and call, fruitful and void functions, function			
	help, default parameter values, keyword arguments Importing			
	User-defined modules, Assert statement.			
	3. Control Structures (Review)	4 hours		
	General form of if , if-else , if-elif-else conditional statement			
	Nested <i>if-elif-else</i> conditional statement.			
	For and While statements and their comparison, Nestedloops,			
	Break, Continue, Pass statements			
	Else statement associated with a For /While statement Testing,			
	Debugging			
	4. Scope of Variables/Names	2 hours		
	Objects and Object ids, Namespaces; Global and Local variables,			
	LEGB Rule			
	5. Strings	2 hours		
	Slicing, membership, basic functions and methods on strings.			
	6. Mutable and Immutable Objects	8 hours		
	Lists, functions and methods on lists, List comprehension,			
	copying lists, Sets, functions and methods on sets, Tuples,			
	functions and methods on tuples, Dictionary, dictionary			
	operations, functions.			
	7. Recursion	4 hours		
	Iterative Approach and recursive approach, Program to find			
	Minors and Determinant of a matrix.			
	8. Files and Exceptions	4 hours		
	File handling, writing structures to a file, exceptions			
	9. Classes and Objects	8 hours		
	Class attributes, class variables, destructor, Person, Graphs: as an			
	example of a class, Highest degree and least degree, operator			
	overloading, instance method, static method, composition and			
	inheritance.			
	mineritanice.			

	10. Graphics			
	2D graphics, mathplotlib, matplotlib installation, points, lines.			
	11. Algorithms to be implemented in Python**			
	i. Expressing the elements of the Symmetric group			
	as aproduct of disjoint cycles.			
	ii. Characteristic Equation of a nxn matrix.			
	Synthetic Division to find rational roots of a polynomial			
	when rational roots exist.			
	iii. Row Reduction to (Reduced)Row Echelon form.			
	Generating nxn Identity Matrix			
	Inverse of a matrix using row reduction			
	iv. Finding Basis for the Row Space, Column Space of a matrix			
	A and solution space of AX=B.			
	v. Single step and multi-step Methods			
	vi. Dijkstra's Algorithm to find shortest path.			
	vii. Kruskal's Algorithm to find minimum spanning tree			
	viii. Havel and Hakimi's Algorithm for degree sequences.			
	ix. Welsh and Powell algorithm for graph coloring			
	x. Fitting of straight line and quadratic curve to given data			
	xi. Solutions of linear Diaphontine Equations			
	**Any 7 of these algorithms should be implemented.			
Pedagogy	Laboratory Sessions/Assignments/Self-study			
References/	1. Python Programming: A modular approach by SheetalTaneja and Naveen			
Readings:	Kumar, Pearson Education, 2020.			
	2. Python Programming: Beginner to Pro by Michael Urban, Mike Murach			
	Publishing, 2016.			
Course	Student will be able to			
Outcomes:	1. Create programs to implement computational mathematical algorithms.			
	2. Create classes of mathematical objects and be able torandomly generate			
	instances for testing formulas.			
	3. Create simple 2D graphics in python			
	4. Learn to handle files			

Course Code: MAT-529

Title of the Course: ELEMENTARY NUMBER THEORY

Number of Credits: 2 Effective from AY: 2022-23

Effective from A	1. 2022 23			
Prerequisites	A basic course in Number Theory			
for the course:				
Course	At the end of this course the student will gain basic knowledge of primitive			
Objectives:	roots, quadratic reciprocity and continued fractions			
Content	1. PRIMITIVE ROOTS AND INDICES: The order of an integer modulo n, Primitive Roots for Primes, Composite numbers having primitive roots, The theory of indices	4 Hours		
	2. THE QUADRATIC RECIPROCITY LAW: Euler's criterion, the Legendre symbol and its properties, Quadratic reciprocity, Quadratic congruences with composite moduli	6 Hours		
	3. NUMBERS OF SPECIAL FORM: Marine Mersenne, Perfect numbers, Mersenne primes and amicable numbers, Fermat numbers	4 Hours		
	4. REPRESENTATION OF INTEGERS AS SUMS OF SQUARES: Sums of two squares, Sums of more than two squares	4 Hours		
	5. CONTINUED FRACTIONS: Finite continued fractions, Infinite continued fractions, Farey fractions, Pell's equa-tion	12 Hours		
Pedagogy	Lectures/ Tutorials/Assignments/Self-study			
References/	1. David M. Burton, Elementary Number Theory, Mc Graw Hill, 201	7		
Readings:	2. Kenneth H Rosen, Elementary Number Theory, Pearson, 2015			
Course	Students will be able to			
Outcomes:	1. Recollect the various definitions and theorems in PrimitiveRoof	ts		
	2. Learn Quadratic Reciprocity and Continued Fractions.			
	3. Apply the results in the course to solve problems.			
	4. Learn about various numbers like Mersenne and Fermat			

Course Code: MAT-530

Title of the Course: DISCRETE MATHEMATICAL STRUCTURES

Number of Credits: 4
Effective from AY: 2023-24

Effective from A					
Prerequisites	Sets and functions				
for the course:					
Course	To equip students with the skills and techniques of discrete structures like				
Objective:	graphs and trees				
Content	1. Recurrence relations, linear recurrence relations with constant co-efficients, homogeneous solutions, particular solutions, total solution, solution by method of generating functions.				
	2. Graphs, isomorphism, complement, multipartite, degree sequences, distance, eccentricity, centre, periphery, eulerian and hamiltonian graphs, algorithm for shortest path in a graph, planar graphs.				
	3. Cut-vertices, bridges, blocks, non-seperable, trees, forests, [2] 14 hours [2] [3] [4] [6] [6] [6] [7] [7] [8] [7] [8] [8] [8] [8] [8] [8] [8] [8] [8] [8				
	4. Transport Networks, capacity, flow, cut, Maximum flow and finding maximum flow 4 hours				
	5. Vertex and edge coloring, domination number, independent domination number 16 hours				
Pedagogy	Lectures/ Tutorials/Assignments/Self-study				
References/	1. Elements of Discrete Mathematics, C L Liu, Tata McGrawHill, Special				
Readings:	Indian Edition 2008				
	2. Graphs and Digraphs, Chartrand and Lesniak, Chapman & Hall/CRC Fourth edition, 2005				
Course	Student will be able to				
Outcomes:	1 Solve linear recurrence relations.				
	 Apply results of graph theory to solve problems modeledusing graphs Compile a logical argument to prove simple results involving graphs. 				
	4 Learn about vertex and edge coloring				
l					

Course Code: MAT-600

Tittle of the Course: MATHEMATICAL MODELLING

Number of Credits: 4
Effective from AY:2023-24

Effective from A	Y:2U23-24				
Prerequisits for	Basic knowledge of Algebra, Differential Equations, Linear Algebra	, FEM			
the Course:					
Course	The objectives of this course are to:				
Objectives:	• Enable students understand how mathematical models are formulated,				
	solved and interpreted.				
	Make students appreciate the power and limitations of mathematics in				
	solving practical real-life problems.				
	Equip students with the basic mathematical modelling skills.				
Content:	Unit I: Simple situations requiring mathematical modelling,	15hours			
	techniques of mathematical modelling, classifications,				
	characteristics and limitations of mathematical models, some				
	simple illustrations, mathematical modelling in population				
	dynamics, mathematical modelling of epidemics through				
	systems of ordinary differential equations of first order				
	mathematical models in medicine in terms of systems of				
	ordinary differential equations.				
	Unit II: Mathematical modelling through difference equations, 30hours				
	linear growth and decaymodels				
	Population dynamics and genetic and their applications with				
	examples.				
	Unit III: Mathematical Modelling with Graph Theoretical	15hours			
	Approach.				
Pedagogy	Lectures/Tutorials/Self study				
References/	1. Kapur J. N. Mathematical Modelling, 2nd edition, New Age Int	ternational,			
Readings:	2015.	2042			
	2. Meerschaert, M. M. Mathematical Modelling. Academic Press,				
	3. Rutherford, A. Mathematical Modelling Techniques. Courier Co	orporation,			
	2012. 4 Cliva L. D. Brinsiples of Mathematical Modelling Elsevier 2004				
	4. Clive, L. D. Principles of Mathematical Modelling. Elsevier, 2004.				
	5. Bender, E. A. An Introduction to Mathematical Modellin	ig. Courier			
Course	Corporation, 2000. Student will be able to				
Course		o corios of			
Outcome:	Understand concept of mathematical model and explain the stansinvolved in a mathematical modeling process.	e series of			
	stepsinvolved in a mathematical modeling process.				
	2. Apply mathematical modeling throughdifference equations.	na through			
	3. Understand and apply the concept of mathematical modeling difference equations in population dynamics, genetics and	-			
	difference equations in population dynamics, genetics and	hionapility			
	theory. Apply the concept of mathematical modeling through graph th	oon			
	4. Apply the concept of mathematical modeling through graph th	eory			

Course Code: MAT-601

Title of the Course: ALGEBRAIC TOPOLOGY

Number of Credits: 4 Effective from AY: 2023-24

Droroguicitosfor	Point Set Topology, Basic Group Theory			
the course:	Fourt set Topology, Basic Group Theory			
Course	To equip students with the skills to study Manifolds using Hometo	ny and to		
Objectives:	To equip students with the skills to study Manifolds using Homotopy and to			
Content	lay the foundation for a study of Homology Groups. 1 The Fundamental group 20 hours			
Content	1 The Fundamental group Homotopy of paths, nulhomotopic, the fundamental group, covering spaces, path lifting, the fundamental group of the circle, retractions and fixed points, Brouwer fixed point theorem for the disc, Fundamental theorem of Algebra, antipode of a point in S ⁿ , Borshuk Ulam theorem, Area Bisection Theorem, Deformation Retracts and homotopy type, Homotopy equivalences and homotopy inverse, Fundamental group of S ⁿ , Fundamental groups of torus, projective plane, fundamental group of double torus is not abelian.	20 Hours		
	2 The Seifert-van Kampen Theorem Direct Sums of abelian groups, extension condition, free product of groups, free groups, commutator, commutator subgroup, generators, relations, presentation of groups, finitely presented groups, Seifret-van kampen theorem, fundamental group of a wedge of circles, adjoining a 2- cell, fundamental group of dunce cap.	16 hours		
	3 Classification of Covering Spaces Equivalence of Covering Spaces, General lifting lemma The Universal covering space, Semi-locally simply connected, Existence of Covering Spaces.			
	4 Classification of Surfaces Polygonal Region, labeling, Fundamental Groups of Surfaces Applications to group theory Covering Spaces of a graph, The fundamental group of a	12 hours		
	graph.			
Pedagogy	Lectures/ Tutorials/Assignments/Self-study			
References/	1. Topology second Edition by James Munkres, Pearson Education			
	2. Algebraic Topology by Allen Hatcher, CambridgeUniversity Pres	SS		
	 Student will be able to Compute the fundamental groups of manifolds using multiplea Distinguish between surfaces and other manifolds using the fugroup. Formulate and appreciate the general approach of commutable Algebraic structures to topological objects so as between them. 	ndamental associating		
4. Understand covering spaces				

Course Code: MAT-602

Title of the Course: NUMBER THEORY

Number of Credits: 4

Effective from AY: 2023-24 onwards

	Y: 2023-24 onwards	
Prerequisites	Some basic Complex Analysis. Elementary numbertheory. Congrue	ences.
for thecourse:		
Course	This course will serve as Prerequisites to an advanced Course	in
Objectives:	Analytical Number Theory.	
Content:	1. Fundamental Theorem of Arithmetic. Divisibility. Greatest common divisor. Prime numbers. The Fundamental Theorem of Arithmetic. The series of reciprocals of primes. The Euclidean algorithm.	10 hours
	2. Arithmetical functions and Dirichlet multiplication. Mobius function μ . Euler totient function φ . Relation connecting μ and φ . Product formula for φ (n). Dirichlet product of arithmetical functions. Dirichlet inverse and Mobius inversion formula. Mangoldt function. Multiplicative functions. Liouville function. Divisor functions. Generalized convolutions. Formal power series. Bell series. Derivative of arithmetical functions.	12 hours
	3. Averages of arithmetical functions. Big oh notation. Euler summation formula. Some elementary asymptotic formulas. Average order of $\sigma(n)$.	12 hours
	4. Some elementary theorems on distribution of prime numbers. Chebyshev's functions $P(x)$ and $f(x)$. Relations connecting functions $P(x)$ and $f(x)$.	7 hours
	5. Characters of finite abelian groups. Characters of finite abelian groups. The character group. The orthogonality relations of characters. Dirichlet character.	7 hours
	6. Partition Theory. Partitions of numbers. Generating function of p(n). Other generating functions. Theorems of Euler. Theorem of Jacobi. Special cases of Jacobi's identity.	10 hours
	7. Basic Cryptology. Caesar Cipher. Shift Cipher. Affine cipher. Hill cipher.	2 hours
Pedagogy:	lectures/ tutorials/assignments/self-study.	
References/Rea	1. T. M Apostol, Introduction to Analuytic NumberTheory, Narosa	a Publishing
dings	 House, 1998. Thomas Koshy, Elementary Number Theroy with Application Edition, Elsevier India Pvt. Ltd., 2005. (Chapter 9) G.H. Hardy and E.M. Wright, Introduction to theory of number XIX), Oxford University Press, sixth edition, 2008. Heng Huat Chan, Analytic Number Theory for Under (Monographs in Number Theory), World Scientific, 2009. I. Niven, H.S. Zuckerman and H.L. Montgomery, An Introduct Theory of Numbers, 5th edition, Wiley-India. David Burton, Elementary Number Theory, Sixthedition, Tata Nedition, 2008. A. Baker, A concise introduction to theory of numbers, 	rs. (Chapter rgraduates, etion to the McGraw-Hill

University Press, 2015.

Course	Students will be able to
Outcomes	Learn advanced number theory, Cryptography
	2. Comprehend more advanced Analytic NumberTheory books.
	3. Understand arithmetical functions
	4. Understand partition theory

Course Code: MAT-603

Title of the Course: LIE ALGEBRA

Number of Credits: 4

Effective from AY: 2023-24 onwards

Effective from A	Y: 2023-24 onwards
Prerequisites	Basic Linear Algebra, basic group theory, basic analysis.
for thecourse:	
Course	This course develops concepts in Matrix Groups and Liealgebras. It helps
Objective:	in understanding other concepts like Manifold, Lie groups etc.
Content:	1. Matrix Groups. Matrices. Real and Complex Matrix Groups. 12 hours
	Orthogonal Groups. Topology of Matrix Groups. Tangent
	space.
	2. Lie algebras. Definition, Some Examples, subalgebras and 10 hours
	Ideals. Homomorphisms. Algebras. Derivations. Structure
	Constants. Ideals and Homomorphisms. Constructions with
	Ideals. Quotient Algebras. Correspondence between Ideals.
	Low-Dimensional Lie Algebras.
	3. Solvable Lie Algebras. Nilpotent Lie Algebras. Subalgebras of 8 hours
	gl(V). Nilpotent Maps. Weights. The Invariance Lemma. An
	Application of the InvarianceLemma.
	4. Engel's and Lie's Theorems. 6 hours
	5. Some Representation Theory. Modules for Lie Algebras. 8 hours
	Submodules and Factor Modules. Irreducible and
	Indecomposable Modules.
	Homomorphisms. Schur's Lemma. Representations of
	sl(2,C). The Modules V_d . Classifying the Irreducible sl(2,C)-
	Modules.
	6. Cartan's Criteria . Testing for Solvability. The Killing Form. 16 hours
	Testing for Semisimplicity. Derivations of Semisimple Lie
	Algebras. The Root Space Decomposition. Cartan
	Subalgebras. Definition of the Root Space. Decomposition.
	Cartan Subalgebras as Inner-Product Spaces. Root Systems.
	Bases for Root Systems. Cartan Matrices and Dynkin
	Diagrams.
Pedagogy:	lectures/ tutorials/assignments/self-study.
	1. Kristopher Tapp, Matrix Groups for Undergraduates, American
dings	MathematicalSociety, 2005 .
	2. Karin Erdmann and Mark J. Wildon, <i>Introductionto Lie Algebras</i> , Springer
	Undergraduate Mathematics Series, Springer-Verlag. 2006.
	3. J.E. Humphreys, <i>Introduction to Lie algebras and representation theory</i> ,
	Graduate Text in Mathematics, Springer-Verlag, 1972.
_	4. N. Jacobson, <i>Lie Algebras</i> , Dover Publications,1962.
Course	Students will be able to
Outcomes	get acquainted with Lie algebras and Matrix groupstheory.
	2. Comprehend Lie groups theory.
	3. Understand classification of Lie algebras
	4. Understand representation of finite dimensional Liealgebras

Course Code: MAT-604

Title of the Course: GRAPHS AND NETWORKS

Effective from A		
Prerequisites	Basic set theory	
for the course:		
Course	Course deals with the basics of graph theory, basic definition of sin	•
Objectives:	graphs, types of graphs, matrix representation of graphs, isomorphi	
	graphs, Euler & Hamiltonian graphs, trees & theirproperties, spanni	_
	colouring of graphs, independence number and chromatic number	•
	graphs, connectivity, cut-set, directed graphs, shortest paths & maximum	mal flows
	in a network.	
Content:	1. Introduction to graphs	19 hours
	Graphs, subgraphs, operations on graphs, degree sequences,	
	graphic sequences, distance in graphs, walks, trails, paths, circuits,	
	cycles, matrices and isomorphism, complement of graph, bipartite	
	graphs, distance in graphs, digraphs and multidigraphs, Cut-	
	vertices bridges and blocks, classes of graphs, Petersen graphs,	
	regular graphs, Harary graphs.	
	2. Trees and connectivity	8 hours
	Elementary properties of trees, minimal spanning trees, Prim's	
	algorithm, Kruskal's algorithm, connectivity and edge-	
	connectivity, connectedness of digraphs, Prüfer sequence.	7 hours
	3. Eulerian and Hamiltonian graphs	/ Hours
	Eulerian graphs and digraphs, Hamiltonian graphs and digraphs,	
	Fleury's algorithm and Hierholzer's algorithm.	
	4. Planar graphs	7 hours
	Euler's formula, characterizations of planar graphs, crossing	
	number and thickness.	
	5. Graph colorings	6 hours
	Vertex colorings, edge colorings, map colourings, Five Color	
	theorem.	
	6. Matchings and domination in graphs	6 hours
	Matchings and independence in graphs, vertex cover, edge cover,	
	domination number of a graph, independencedomination number	
	of a graph.	7 hours
	7. Networks	7 Hours
	Relevance of maximum flow, Ford Fulkerson algorithm, Dijkstra's	
	algorithm to find the shortest route.	
Pedagogy	Lectures/ Tutorials/Assignments/Self-study	
References/	1. D. B. West, Introduction to Graph Theory, Prentice Hall ofIndia,	
Readings:	2006.	
	2. G. Chartrand and L. Lesniak, Graphs and Digraphs, Chapman & Ha	all/CRC,
	Third edition, 1996.	
	3. G. Agnarsson and R. Greenlaw, Graph Theory: Modeling, Applica	itions
	and algorithms, Pearson, 2011.	

	4. Gary Chartrand and Ping Zhang, Introduction to Graph Theory, Tata Mc-Graw-Hill Edition, 2006.
	5. F. Harary, Graph Theory, Narosa Publishing House, 2001.
	6. Gary Chartrand and O.R. Oellermann, Applied Algorithmic Graph Theory,
	McGraw-Hill Inc. 1993.
Course	Student will be able to
Outcomes:	1. understand relevance of graphs in different context, ranging frompuzzles
	& games to social science/engineering/computer science.
	2. solve problems
	3. learn algorithms is also an essential part of graph theory.
	4. know applications of Graph Theory

Course Code: MAT-605

Title of the Course: ADVANCED GRAPH THEORY

Effective from A	1.2023-24	
Prerequisites	Basic Graph Theory	
for the course:		
Course	This course will give a deeper insight into basic concepts in Graph	
Objectives:	Theory, so as to be able to embark into research in the field.	
Content:	1. Review of Basic Concepts: Graphs, Trees, minimal spanning 7 hour	S
	trees, connectivity and edge-connectivity, Eulerian graphs,	
	Hamiltonian graphs, Euler's formula, Planar graphs, Colourings,	
	Matchings, Independence and Domination in a graph.	
	2. Independent Sets and Cliques: Independent Sets, Cliques, 7 hour	S
	Ramsey Number and Turan's Theorem.	
	3. Matchings, Factors and Decompositions: Matchings & Covers, 16 hou	ırs
	Maximum Matchings, Matchings in bipartite Graphs, Hall's	
	Matching Condition, Min-Max Theorems, Perfect Matching,	
	Factorizations and Decompositions.	
	4. Labelings of Graphs: Graceful Labeling, Harmonious Labeling, 8 hour	S
	Bandwidth Labeling.	
	5. Colourability: Chromatic Number and Chromatic index, 7 hour	S
	Brook's Theorem, Vizing's Theorem, Chromatic Polynomials.	
	6. Connectivity and Paths: k-Connected Graphs, k-Edge 7 hour	S
	Connected Graphs, Menger's Theorem.	
	7. Domination in Graphs: Dominating Queens, Dominating Sets 8 hour	S
	in Graphs, Applications of Dominating Sets, Bounds on the	
	Domination Number (in terms of order, in terms of order and	
	size).	
Pedagogy:	Lectures/ Tutorials/Assignments/Self-study	
References/Re	1. G. Chartrand and P. Zhang, Chromatic Graph Theory, CRC Press, 2009.	
adings:	2. D. B. West, Introduction to Graph Theory, Prentice Hall ofIndia, 2006.	
	3. T.W. Haynes, S.T. Hedetniemi & P.J. Slater, Fundamentals of Domination	วท
	in Graphs, Marcel Dekker Inc., 1998.	
	4. G. Chartrand and L. Lesniak, Graphs and Digraphs, Chapman & Hall/CR	C,
	Third edition, 1996.	
Course	Student will be able to	
Outcomes:	1. understand the concepts required to pursue research in GraphTheory.	
	2. learn labelling graphs	
	3. learn coloring of graphs	
	4. learn about domination of graphs	

Course Code: MAT-606

Title of the Course: MEASURE THEORY -I

Effective from A		
Prerequisites	A first course in Real Analysis	
for the Course:		
Course	This course gives a thorough introduction to the Lebesgue theory	
Objectives:	integration on ${\mathbb R}$ and prepares the students to understand the cor	•
	abstract measure theory, a fundamental tool of advanced mathen	natical
	analysis, probability theory and applications.	
Contents	1.Reimann-Stieltjes Integral	14 hours
	Weights and measures, The Riemann-Steiltjes integral, Space of	
	integrable functions, Integrators of bounded variation, The	
	Riemann integral. Shortcomings of Riemann integration.	
	2.Lebesgue Measure on $\mathbb R$	10 hours
	The length function and Lebesgue outer measure, Measurable	
	sets, Sigma algebra of measurable sets, Structure of measurable	
	sets, non-measurable sets, idea of abstract measure spaces.	
	3.Measurable Functions	8 hours
	Measurable functions, Extended real valued functions and	
	measurability, Sequence of measurable functions, Egorov's	
	theorem, Approximation of measurable functions	
	4.The Lebesgue Integral	16 hours
	Lebesgue integral of simple functions, non-negative functions	
	and the general case. Chebyshev's inequality, monotone	
	convergence theorem, Fatou's Lemma, Lebesgue dominated	
	convergence theorem, Integral of infinite series of functions.	
	Lebesgue integrability of Riemann integrable functions.	
	Approximation of Lebesgue integrable functions by simple	
	functions, continuous function and step functions.	
	5. The Lp spaces	12 hours
	The L_p -spaces for $1 \le p \le \infty$, and their completeness.	22 110013
	Approximation of L_p -functions by simple fuctions, continuous	
	functions, step functions	
Pedagogy	Class room lectures and tutorials, assignments and library reference	<u>-</u>
References/	1. Real Analysis, N L Carothers, Cambridge University Press, 2006.	
Readings:	2. Lebesgue Measure and Integration, Murray R. Spiegel Ph.D.	
ilcadiligs.	Outline Series, McGraw Hill Inc., 1990	, Jenaum 3
	3. An Introduction to Measure and Integration, Inder K Ran	a Narosa
	Publishing House, 2005	u, ivaiosa,
	4. Real Analysis, H.L. Royden, Pearson Education India, 2015	
	5. Measure Theory and Integration, G. de Barra, New Age Int	ernational
	Pvt.Ltd., 2013	ciliauoliai,
	F VI.LIU., ZUIS	

Course	Student will be able to
Outcomes	1. Understand Lebesgue outer measure and Lebesgue measure, existence of non-measurable sets
	2. Understand the Fundamental results; the monotone convergence theorem, Dominated convergence theorem and Fatou's lemma.
	3. Understand Lebesgue integral as generalization of the Riemann integral and its behaviour with respect to sequence of functions
	4. Understand Basic structure of the L_p -spaces

Course Code: MAT-607

Title of the Course: MEASURE THEORY-II

Duana maiaita a		
Prerequisites	A first course in Real Analysis, Complex Analysis and Topology. A	course in
for the Course:	Lebesgue measure and integration is desirable	
Course	This course gives a foundation in essential abstract measure theoryrequired	
Objectives:	in varied aspects of mathematical analysis and its diverse applicati	
Contents	1.Abstract Measure and Integration	14 hours
	The concept of measurability, Borel sets , Measurable functions,	
	Simple functions, Elementary properties of measures,	
	Integration of positive functions, Monotone convergence	
	theorem, Fatou's lemma, Integration of Complex functions,	
	Dominated convergence Theorem, The role played by sets of	
	measure zero, completeness of measure	
	2.Positive Borel measures	14 hours
	Topological Preliminaries -Review of topological notions	
	(without proof) from the theory of locally compact Hausdorff	
	topological spaces-The Urisohn's Lemma. The Riesz	
	representation theorem for $C_c(X)$ where X is locally compact	
	Hausdorff, Regularity properties of Borel measures, the	
	Lebesgue measure on \mathbb{R}^k , Continuity properties of measurable	
	functions.	
	3. L^p -spaces	10 hours
	Convex functions and inequalities, Jensen's inequality, The L^p	10 110 0110
	-spaces and their completeness, Approximation by continuous	
	functions- the density of $C_c(X)$ in $L^p(\mu)$.	
	4.Complex Measures	12 hours
	Complex measures, total variation, positive and negative	12 110013
	variation, Absolute continuity of measures, The theorem of	
	Lebesgue-Radon-Nikodym, Consequences of the Radon-	
	Nikodym theorem- the polar decomposition and the Hahn	
	decomposition.	10 h a
	5. Integration on Product spaces Measurability on Cartesian products product measures. The	10 hours
	Measurabilty on Cartesian products, product measures, The	
Dadasası	Fubini's theorem, Completion of product measures.	
Pedagogy	Lectures/ Tutorials/Assignments/Self-study	laCuarri IIIII
References/	1. Real and Complex Analysis, Walter Rudin, Third Edition, M	ICGrow-HIII
Readings:	Company, 1987 Measure Theory and Integration, C. de Barra, Wiley Factorn Lim	i+od 1007
	2. Measure Theory and Integration, G.de Barra, Wiley EasternLim	iteu, 1987
	3. Real Analysis, H.L. Royden, Pearson Education India, 2015	aa Nassas
	4. An Introduction to Measure and Integration, Inder K Rai	na, warosa
	Publishing House, 2013	
	5. Real Analysis, Gerald B. Folland, John Wiley & Sons, 1984	

Course Outcomes 1. understand and apply the concepts in Abstract measure spaces, measurable sets and measurable functions 2. understand and apply the concepts in Integrals with respect to a measure and their behaviour w.r.t. sequences of functions 3. understand and apply the concepts in Positive Borel measures, Lebesgue measure on k and regularity properties of Borel measure 4. understand and apply the concepts in Abstract Lp-spaces 5. understand and apply the concepts in Complex measures, Radon-

Nikodym theorem

6. understand and apply the concepts in Product measure and integration on product spaces.

Course Code: MAT-608

Title of the Course: FUNCTIONAL ANALYSIS-II

Prerequisites	A First Course in Real Analysis, Complex Analysis, Topology and	Functional
for the Course:	Analysis	Turictional
Course	Having done a first course in Functional Analysis this course deve	elons more
Objectives:	advanced concepts in Functional Analysis which introduces the	•
	some important tools for the applications of Functional Analysis. I	
	topics covered in the course form foundations for further r	
	Functional Analysis leading to research in diverse branches of Functional	_
	Analysis and Operator Theory.	ctional
Content:	1.Weak and Weak* Topologies	10 hours
Content	Definitions and properties of weak topology and, weak	10 110013
	convergence, Comparison of strong and weak convergences,	
	Definitions and properties of weak* topology and weak*-	
	convergence, comparison of weak and weak* convergences, The	
	Banach- Alaoglu Theorem, Convergence of sequence of	
	Operators -Uniform operator convergence, strong operator	
	convergence, weak operator convergence-basic properties and	
	the comparison of these convergences.	12 haven
	2.Spectral Theory of linear operators in normed spaces Spectral	12 hours
	theory in finite dimensional normed spaces, matrix operators	
	and their spectrum, Spectral theory -Basic concepts- Regular	
	value, resolvent set, spectrum and classification of spectrum.	
	Spectral properties of bounded linear operators-spectrum	
	closed, non-empty, spectral radius, resolvent equation,	
	commutativity, spectral mapping theorem for polynomials,	
	linear independence of eigen vectors, Use of complex analysis in	
	spectral theory	
	3.Compact linear operators on normed spaces	12 hours
	Compact operators- definition and basic properties such as	
	continuity, compactness criterion, operators with finite	
	dimensional domain or range, sequence of compact operators,	
	compact operators and weak convergence, separability of the	
	range, adjoint of compact operators, compactness of a product	
	of two compact operators.	
	4.Spectral properties of compact operators	10 hours
	Eigen values countable, characteristic properties of the eigen	
	spaces leading to the direct sum representations of the normed	
	space as a sum of two closed subspaces in terms of a compact	
	operator.	
	5.Operator equations involving compact linear operators	10 hours
	Fredolhm type theorems, Fredolhm alternative, Fredolhm	
	alternative for integral equations	
	6. Compact self-adjoint operators on Hilbert spaces and their	6 hours

	spectrum
Pedagogy	Lectures/ Tutorials/Assignments/Self-study
References/	1. Introductory Functional Analysis with Applications, Ervin Kreyszig, John
Readings:	Wiley & Sons, 1978.
	2. Functional Analysis (Second Edition), S.Kesavan, Hindustan Book Agency, 2022
	3. Functional Analysis, George Bachman and Lawrence Narici, Dover Publications, 2000.
	4. Functional Analysis, S.Kumaresan and D.Sukumar, Narosa Publishing House, 2020
	5. Basic Operator Theory, Israyel Gohberg and Seymour Goldberg, Birkh a° user, 1981.
Course	Student will be able to
Outcomes;	1. apply the concepts of the weak topology and weak*-topology respectively on a normed space and its dual space and their comparisons with the respective norm topologies, weak and weak*-convergences of operators
	2. apply the concepts of the Banaach-Aloglu theorm and the characterization of normed spaces
	3. apply the concepts of basics of spectral notions of spectral theory of operators on normed spaces
	4. apply the concepts of Spectral properties of compact operators
	5. apply the concepts of the Fredplhm alternative

Course Code: MAT-609

Title of the Course: SYMMETRY METHODS FOR DIFFERENTIAL EQUATIONS

Effective from A	1. 2025-24
Prerequisites	Group theory, Basics of Lie Algebra, Differential equations, Partial Differential
for the Course:	equations.
Course Objectives:	The study of ordinary differential equations (ODEs) and partial differential equations (PDEs) is a fundamental subject area of mathematics. Differential equations (DEs) are present in almost all applications of mathematics where they provide a natural mathematical description of phenomena in the physical, natural and social sciences. Symmetry methods systematically extend well known ad-hoc techniques to construct explicit solutions for differential equations, especially for nonlinear DEs. This course is about symmetry methods (group theoretic methods) for solving DEs which is one of the most powerful methods in order to determine particular solutions to DEs.
Content	1. Dimensional Analysis, Modeling, and Invariance: 5 Hours Introduction, Dimensional Analysis, Buckingham Pi Theorem, Application of Dimensional Analysis to DEs.
	2. Lie Groups of Transformations and Infinitesimal Transformations: Lie Group of Transformations, Infinitesimal Transformations, First Fundamental Theorem of Lie, Infinitesimal Generators, Invariant Functions, Canonical Coordinates, Invariant Surfaces, Invariant Curves, Extended Transformations (Prolongations), Multi- Parameter Lie Groups of Transformations, Lie Algebras, Solvable Lie Algebras.
	3. Ordinary Differential Equations: Invariance of an ODE, Reduction of Order Via Lie Group of Transformation and Integrating Factors, Mapping of Solutions to Other Solutions, First Order ODEs, Second and Higher Order ODEs, Invariance of ODEs Under Multi-parameter Groups, Applications to Boundary Value Problems
	4. Partial Differential Equations: Infinitesimal Criterion for the Invariance of PDEs, Invariance of Scalar PDEs, Invariant Solutions, Mapping of Solutions, Invariance of System of PDEs, Application to Boundary Value Problems.
Pedagogy:	Lectures/ Tutorials/Assignments/Self-study
References/	George W. Bluman and Sukeyuki Kumei, Symmetries and Differential
Readings:	Equations, Springer-Verlag New York, Heidelberg, Berlin, 1989.
	2. G. W. Bluman and S. Anco, Symmetries and Integration Methods for
	Differential Equations; Springer, New York, 2002.
	3. G. W. Bluman and J. Cole, Similarity Methods for Differential

	Equations, Springer-Verlag New York, Heidelberg, Berlin, 1974. 4. Peter J. Olver, Applications of Lie Groups to Differential Equations Springer Verlag New York, Berlin, Heidelberg, Tokyo, 1979.
Course	Students will be able to
Outcomes:	1 Understand the concept of modeling
	2 Apply the Lie group transformations and reduce order of ODEs and PDEs.
	3 Solve ODE's of higher order using symmetry methods
	4 Solve nonlinear PDEs using symmetry methods

Course Code: MAT-610

Title of the Course: GALOIS THEORY

Effective from A	Y: 2024-25	
Prerequisites	Knowledge of basic s in linear algebra and linear maps, group t	heory, ring
for the Course	theory including the polynomial rings over fields.	
Course	This course will prepare a student to take up research in Field Theory,	
Objective	Number theory, Cryptography, etc.	
Content	1.Field Theory: Basic Theory of Field Extensions, Algebraic Extensions, Classic Straightedge and Compass Constructions	10 Hours
	2.Splitting Field: Splitting Fields and Algebraic Closures, Separable and Inseparable Extensions, Cyclotomic Polynomials and Extensions.	20 Hours
	3.Galois Theory: Basic Definitions, Equivalent Definitions of Galois Extensions, The Fundamental Theorem of Galois Theory, Finite Fields, Composite Extensions and Simple Extensions, Cyclotomic Extensions and Simple Extensions. Galois Group of Polynomials	20 Hours
	4.Applications of Galois Theory: Solvable and Radical Extensions and Insolvability of Quintic, Computation of Galois Groups over rationals.	10 Hours
Pedagogy	Lectures/ Tutorials/Assignments/Self-study	
References/	1. David S. Dummit and Richard M. Foote, Abstract Algebra, II Ec	lition, John
Readings	Wiley Sons Inc., 1999.	
_	2. I N Herstein, Topics in Algebra, Wiley Students Edition, 2006.	
	3. Patrick Morandi, Fields and Galois Theory, Springer-Verlag, No.	ew York,
	2011	
	4. P.B. Bhattacharya, S.K. Jain, S.R. Nagpaul, Basic Abstract Algeb	ra, Second
	Edition, Cambridge University Press, 2003	
	5. Vivek Sahai, Vikas Bist, Algebra, Third Edition, Narosa Publishi 2015	ng House,
Course	Students will learn	
Outcomes	1. The Mathematics of Ruler and Compass Constructions and ha	ndle such
	problems	
	2. The concepts in field extensions, splitting field and cyclotomic	
	extensions	
	3. Fundamentals of Galois Theory	
	4. To compute the Galois groups of polynomials	
	5. be prepared to take up research in Algebra in general and File	d theory,
	Algebraic number theory and Cryptology in particular.	

Course Code: MAT-611

Title of the Course: Differential Geometry

Effective from AY:	2024-25		
Prerequisites	Knowledge of Real Analysis, Several Variable Calculus, Linear Algebra,		
for the Course	Metric Spaces		
Course	This course will serve as a thorough introduction to curves in the plane,		
Objective	curves in space and surfaces in three dimensions		
Content	1. Curves in the Plane and in Space	6 Hours	
	Curves, Arc-Length, Reparameterization, Level Curves vs		
	Parametrized Curves		
	2. How Much Does a Curve Curve?	8 Hours	
	Curvature, Plane Curves, Space Curves		
	3. Global Properties of Curves	6 Hours	
	Simple Closed Curves, The Isoperimetric Inequality, The		
	Four Vertex Theorem		
	4. Surfaces in Three Dimensions	14 Hours	
	Surfaces, Smooth Surfaces, Tangents, Normals and		
	Orientability, Examples of Surfaces, Quadric Surfaces, Triply		
	Orthogonal Systems, Applications of the Inverse Function		
	Theorem		
	5. The First Fundamental Form	10 Hours	
	Lengths of Curves on Surfaces, Isometries of Surfaces,		
	Conformal Mappings of Surfaces, Surface Area, Equiareal		
	Maps and a Theorem of Archimedes		
	6. Curvature of Surfaces	8 Hours	
	The Second Fundamental Form, The Curvature of Curves on		
	a Surface, The Normal and Principal Curvatures, Geometric		
	Interpretation of Principal Curvatures		
	7. Gaussian Curvature and the Gauss Map	8 Hours	
	The Gaussian and Mean Curvatures, The Pseudosphere,		
	Flat Surfaces, Surfaces of Constant Mean Curvature,		
	Gaussian Curvature of Compact Surfaces, The Gauss map		
Pedagogy	Lectures/ Tutorials/Assignments/Self-study		
References/	1. Andrew Pressley, Elementary Differential Geometry, Springe	r-Verlag,	
Readings	2001		
	2. Erwin Kreyszig, Differential Geometry, Dover Publications, 20	003	
	3. J. A. Thorpe, Elementary Topics in Differential Geometry, Spr	inger,	
	1994		
	4. T.J.Wilmore, An Introduction to Differential Geometry, Dove	r	
	Publications Inc.,2012		
	5. Christian Bar, Elementary Differential Geometry, Cambridge	University	
	Press, 2003		
Course	After completion of this course students will be able to		
Outcomes	1. Recall and explain concepts related to curves in the plane and	d space,	
	2. Compute curvature of curves,		

- 3. Understand the geometry of surfaces in three dimensions
- 4. Understand and compute the first fundamental form, the second fundamental form, curvature of surfaces and Gaussian curvature
- 5. Understand the Gaussian curvature of compact surfaces and the Gauss map
- 6. Apply knowledge gained to solve problems in differential geometry.

Course Code: MAT-621

Tittle of the Course: Basic MATHEMATICS FOR SOCIALSCIENCE

Effective from A		
Prerequisite for	This course is not recommended for students with Mathematics a	it UG level.
the Course:		
Course	The main objective of this course is to encourage students to develop a	
Objectives:	working knowledge of the basic Mathematics for social science and will	
	present some of the ideas that form the foundation of quantitat	
	the social sciences. In particular, topics from logarithm, set the	=
	theory and calculus will be discussed with emphasison the under	rstanding of
	concepts and the development of	
_	intuition	
Content:	Unit I ;Binary numbers, indices, logarithm and antilogarithm,	15hours
	laws and properties of logarithms, simple applications of	
	logarithm and antilogarithm, numerical problems on averages,	
	calendar, clock, time, work and distance, mensuration, seating	
	arrangement, sets, types of sets, Venn diagram, De Morgan's	
	laws, problem solving using Venn diagram, relations and types	
	of relations.	
		. = 1
	Unit II ;Introduction of sequences, series, AP, GP and HP,	15hours
	relationship between AM, GM and HM. Permutations and	
	combinations. Functions and relations. Types of functions	
	(Polynomial function; Rational function; Logarithm function,	
	Exponential function; Modulus function; Greatest Integer	
	function), Graphical representation of functions.	
	Unit III ; Limit and continuity, derivative as rate measure,	10hours
	differentiation, derivatives of implicit functions using Chain rule.	
	Basic mathematical logic with conditional statements, tautology	
	andcontradiction.	
	Unit IV ;Random experiment, sample space, events, mutually	20hours
	exclusive events. Independent and dependent Events, law of	
	total probability, Bayes' Theorem. Data on various scales	
	(nominal, ordinal, interval and ratio scale), data representation	
	and visualization, data interpretation (dispersion, deviation,	
	variance, skewness and kurtosis), percentile rank and quartile	
	rank, correlation (Pearson and Spearman method of	
	correlation), linear regression, applications of descriptive	
	statistics	
	using real time data.	
Pedagogy	Lectures/Tutorials/Self study	
References/	1. Gill J. Essential Mathematics for Political and Social Research,	Cambridge

Readings:	University Press, 2016.
readings.	•
	2. Haeussler E., Paul R. and Wood R. Introductory Mathematical Analysis for
	Business, Economics, and the Life and Social Sciences, 15th edition.
	Prentice-Hall, 2015.
	3. Goldstein L., Lay D., and Schneider D. Calculus and Its Applications, 14th
	Edition. Prentice Hall, 2014.
	4. Hagle T. Basic Math for Social Scientists:Problems and Solutions, 1996.
	5. Hagle T. Basic Math for Social Scientists: Concepts, 1996.
	6. Kleppner D. and Ramsey N. Quick Calculus. Wiley, 1995.
	7. Namboodiri K. Matrix Algebra: An Introduction. Sage Publications # 38,
	1994.
Course	Student will be able to
Outcome:	1. Explain the fundamental concepts of indices, logarithm and
	antilogarithm and their role in basic Mathematics for social science.
	2. Demonstrate accurate and efficient useof set theory and Venn
	diagram.
	3. Understand and use the terms: function, relation, series arithmetic,
	geometric progression, Permutations and Combinations.
	4. Understand the concepts and properties of limits, continuity and
	differentiation of a function, logical reasoning, probability and
	descriptive statistics

Course Code: MAT-622

Tittle of the Course: OPERATIONS RESEARCH

Effective from AY:		
Prerequisite for	Not recommended for mathematics students	
the course:		
Course	This course is designed to introduce basic optimization techniques in	
Objectives:	order to get best results from a set of several possible solutions of	
	different problems viz. linear programming problems, transportation	
	problem, assignment	
	problem and unconstrained and constrained problems etc.	
Content:	Unit I: Linear programming: formulation and solution of linear 15hours	
	programming problems by graphical, simplex methods, Big-M,	
	degeneracy, duality in linear programming, sensitivity analysis	
	Unit II: Transportation problems: basic feasible solutions, 15hours	
	optimum solution by stepping stone and modified distribution	
	methods, unbalanced and degenerate problems, transhipment	
	problem.	
	Assignment problems: solution by Hungarian method,	
	unbalanced problem, case of maximization, travelling	
	salesman and crew assignment problems.	
	Unit III: Queuing theory: basic components of a queuing 15hours	
	system, general birth-death equations, steady-state solution of	
	Markovian queuing models with single and multiple servers	
	(M/M/1. M/M/C,M/M/1/k, M/M/C/k)	
	Unit IV: Game theory: two persons zero sum game, game with 15hours	
	saddle points, rule of dominance; algebraic, graphical and	
	linear programming, concept of mixed strategy. sequencing	
	problems: processing of n jobs through 2 machines, n jobs	
	through 3 machines, 2 jobs through m machines, n jobs	
	through m machines.	
Pedagogy	Lectures/Tutorials/Self study	
References/	1. Sharma, S. D. Operation Research, Kedar NathRam Nath Publications,	
Readings:	2012.	
	2. Swarup, K. and Gupta, P.K. Operations Research. Chand publisher,	
	2010.	
	3. Taha, H. A. Operation Research: An Introduction.9th edition, Pearson,	
	2010.	
	4. Gupta, P.K. and Hira, D.S. Introduction to Operations Research, S.	
	Chand & Co. 2008.	
	5. Sharma, J. K., Mathematical Model in Operation Research, Tata	
	McGraw Hill, 1989.	
	6. Hagle T. Basic Math for Social Scientists: Problems and Solutions,	
	1996.	
Course	Student will be able to	
Outcomes:	1. Understand linear programming problems and to find their solutions	

byusing different method.

- 2. Find optimal solution of transportation problems and assignment problems
- 3. Understand and solve different queuingmodels.
- 4. Find optimal solution of linear programming model using Game Theory.
- 5. Also learn about sequencing problems.

Course Code: MAT-623

Tittle of the Course: MATHEMATICS FOR FINANCIALMANAGEMENT AND INSURANCE

Prerequisites	Basic knowledge of, Differential Equations, Linear Algebra, I	Jumerical
for the Course:	Methods	varrieriear
Course	This course introduces the basic concepts of Financial Managen	nont such
	as Insurance and Measurement of returns under uncertainty s	
Objectives:	•	
	The philosophy of this course is that Time value of Money - Int	
	and discount rate play a fundamental role in Life Insurance Math	ematics –
	Construction of Morality Tables.	
Content:	Unit I: Financial Management –overview. Nature and scope of	15hours
	financial management. Goals and main decisions of financial	
	management.	
	Difference between risk, Speculation and gambling. Time value	
	of Money - Interest rate and discount rate. Present value and	
	future value discrete case as well as continuous compounding	
	case. Annuities and its kinds.	
	Unit II: Meaning of return. Return as Internal Rate of Return	15hours
	(IRR). Numerical methods like Newton Raphson method to	
	calculate IRR. Measurement of returns under uncertainty	
	situations. Meaning of risk. Difference between risk and	
	uncertainty. Types of risks.	
	Measurements of risk. Calculation of security and Portfolio Risk	
	and Return-Markowitz Model.	
	Sharpe Single Index ModelSystematic Risk and Unsystematic	
	Risk.	451
	Unit III : Taylor series and Bond Valuation. Calculation of	15nours
	Duration and Convexity of bonds. Insurance Fundamentals –	
	Insurance defined.	
	Meaning of loss. Chances of loss, Peril, Hazard, proximate cause	
	in insurance. Costs and benefits of insurance to the society and	
	branches of insurance-life insurance and various types of	
	general insurance. Insurable loss exposures-feature of a loss	
	that is ideal for insurance.	
	Unit IV : Life Insurance Mathematics – Construction of Morality	15hours
	Tables. Computation of Premium of Life Insurance for a fixed	
	duration and for the whole life. Determination of claims for	
	General Insurance – Using Poisson Distribution and Negative	
	Binomial Distribution – the Polya Case. Determination of the	
	amount of Claims of General Insurance – Compound Aggregate	
	claim model and its properties, Claims of reinsurance.	
	Calculation of a compound claim density function F, Recursive	
	and approximateformulae for F	
Pedagogy:	Lectures/Tutorials/Self study	
References/	1. Ross, S. M. An Introduction to Mathematical Finance. C	amhridge
references/	1. NOSS, S. IVI. AII IIILI OUUCLION LO IVIALNEMALICAI FINANCE. C	ambnuge

Readings: University Press, 2019. 2. Elliott, R. J. and Kopp, P. E. Mathematics of Financial Markets. Sprigner Verlag, New York Inc, 2018. 3. Damodaran, A. Corporate Finance - Theory and Practice. John Wiley & Sons, Inc, 2012. 4. Hull, J. C. Options, Futures, and Other Derivatives. Prentice-Hall of India PrivateLtd, 2010. 5. Daykin, C. D., Pentikainen, T. and Pesonen, M. Practical Risk Theory for Actuaries. Chapman & Hall, 2008. 6. Dorfman, M. S. Introduction to Risk Management and Insurance. Prentice Hall, Englwood Cliffs, New Jersey, 1999. 7. Neftci, S. N. An Introduction to the Mathematics of Financial Derivatives. Academic Press, Inc, 1991 Course Student will be able to **Outcomes:** 1. Demonstrate knowledge of the terminology related to nature, scope, goals, risks and decisions of financial management. 2. Predict various types of returns and risks in investments and take necessary protective measures for minimizing the risk. 3. Develop ability to understand, analyze and solve problems in bonds, finance and insurance. 4. Build skills for computation of premium of life insurance and claims for

general insurance using probability distributions.

Course Code: MAT-624

Title of the Course: MATHEMATICS FOR FINANCIAL MARKET

Proroguisitos	
Prerequisites	Elementary Calculus, Basic Probability Theory
for the course:	
Course	At the end of this course the student will gain knowledge of basic concepts
Objectives:	in financial mathematics
Content	1. Introduction: A Simple Market Model :Basic Notions and 6 Hours
	Assumptions, No-Arbitrage Principle, One-Step Binomial
	Model, Risk and Return, Forward Contracts, Call and Put
	Options, Managing Risk with Options
	2. Risk-Free Assets : Time Value of Money, Money Market 6 Hours
	3. Risky Assets : Dynamics of Stock Prices, Binomial TreeModel 6 Hours
	4. Discrete Time Market Models : Stock and Money Market 6 Hours
	Models, Extended Models
	5. Portfolio Management : Risk, Two Securities, Several 12 Hours
	Securities, Capital Asset Pricing Model
	6. Forward and Futures Contracts : Forward Contracts, Futures 6 Hours
	7. Options: General Properties: Definitions, Put-Call Parity, 10 Hours
	Bounds on Option Prices, Variables Determining Option
	Prices, Time Value of Options
	8. Option Pricing: European Options in the Binomial Tree 8 Hours
	Model, American Options in the Binomial Tree Model, Black-
	Scholes Formula
Pedagogy	Lectures/ Tutorials/Assignments/Self-Study
References/	1. Marek Capinski and Tomasz Zastawniak, Mathematics for Finance, An
Readings:	Introduction to Financial Engineering, Springer, 2003
	2. Sheldon M. Ross, An Elementary Introduction to Mathematical Finance
	Cambridge University Press, 2011
Course	Student will be able to
Outcomes:	1 Recall and explain concepts in simple market models, risk free assets
	risky assets, dynamics of stock prices,
	2 Recall portfolio management, forward contracts, futures contract
	and options.
	3 Prove important theorems related to topics studied.
	4 Apply knowledge gained to solve basic mathematical problems i
	finance.

Course Code: MAT-625

Title of the Course: LATEX FOR MATHEMATICS

	Dasis shility to type. Comfort with mathematical symbols and not	ations
Prerequisites	Basic ability to type, Comfort with mathematical symbols and not	ations.
for the Course:	At the end of the end of the electric that a short standard	
Course	At the end of this course the student will develop the required skill set to	
Objectives:	typeset mathematical research and produce profes- sional mathematical	
	documents with vector graphics. The student will also be able to	
	effectively use macros in LATEX	
Content:	1. LATEX Basics: A Bit of History, Basics, LATEX input files,	8 Hours
	Input File Structure, A Typical Command Line Session,	
	Logical Structure of your Document, Packages, The Structure	
	ofText and Language, Files you might Encounter	
	2. Real World LATEX: Line Breaking and PageBreaking, Ready-	8 Hours
	Made Strings, Dashes and Hyphens, Slash, Ellipsis, Ligatures,	
	Abstract, Simple Commands, The Space Between Words,	
	Titles, Chapters, and Sections, Cross References, Footnotes,	
	Lists, Non-Justified Text, Quotations, Code Listings, Tables,	
	Including Graphics and Images, Floating Bodies, Big Projects	
	3. Typesetting Mathematical Formulae: Modern	8 Hours
	Mathematics, Single Equations, Building Blocks for	
	Mathemati- cal Formulae, Multiline Equations, Units,	
	Matrices and the Like, Spacing in Math mode, Theorems and	
	Proofs, Fiddling with math styles, Dots, More about	
	Fractions	
	4. Bibliographies: the bibliography environment, biblatex with	4 Hours
	biber Database files, Using biblatex, Controlling the	
	bibliography, Citing commands, More about entries.	
	5. Specialities: Indexing, Installing Extra Packages, LATEX and	4 Hours
	PDF, Creating Presentations	
	6. Graphics in Your Document: Overview, Basic Usage, Curves	12 Hours
	and Shapes, Customizing Paths and Nodes, Coordinates,	
	ReusingPictures, Libraries	
	7. Customising LATEX: New Commands, Environments and	16 Hours
	Packages, Fonts and Sizes, Custom Fonts with fontspec,	
	Colours, Lengths and Spacing, The Layout of the Document,	
	Fancy Headers	
Pedagogy:	Practical, Hands on training, Self-study	
References/	1. Tobias Oetiker, Marcin Serwin, Hubert Partl, Irene Hyna and E	lisabeth
Readings:	Schlegl, The Not So Short Introduction to LATEX, 2022	
	2. George Gratzer, More Math Into LATEX, Springer, 2016	
	3. Leslie Lamport, A Documentation Preparation System LATEXI	Jser's
	Guide and Reference Manual, Pearson, 2006	
Course	Student will be able to	
Outcomes:	1. Gain the required knowledge to type professional ma	thematical
	12. Same the required knowledge to type professional ind	cacical

documents

- 2. prepare presentations.
- 3. Apply graphics packages to create produce vector graphics in mathematical documents.
- 4. Design customized mathematical documents to suit individual needs with effective use of Fonts, Colours etc.

Course Code: MAT-626

Title of the Course: PROBABILITY AND STATISTICS

Dresequisites		
Prerequisites	Basic Mathematics	
for the course:	The size of course is to femiliaring students with the fundament	
Course	The aim of course is to familiarize students with the fundamental	ai concepts
Objectives:	& techniques in Probability theory and Statistical analysis.	02 1
Content:	1. Data Handling:	03 hours
	Tabulation and frequency distribution, relative frequency	
	distribution, cumulative frequencydistribution,	
	2. Measures of central tendency & dispersion: Arithmetic	07 hours
	mean, Median, Mode for raw data, grouped data,	
	relationship between mean, median and mode, quartiles	
	deciles, percentiles. Variability, range, mean deviation,	
	coefficient ofmean deviation, standard deviation, variance,	
	coefficient of variance, skewness, Karl Pearson's	
	coefficient, Bowley's coefficient.	05.1
	3. Various Concepts in Probability Theory:	05 hours
	Sample spaces, events, permutations and combinations,	
	axioms of probability, conditional probability, independence	
	and multiplication rule,Baye's Theorem.	00.1
	4. Discrete Distributions:	09 hours
	Random variables, discrete probability densities, cumulative	
	distribution, expectation, variance and standard deviation.	
	Binomial, Geometric and Poisson distributions.	40
	5. Continuous Distributions:	10 hours
	Continuous densities, cumulative distribution and	
	distribution parameters, uniform, normal, standard normal,	
	Gamma, exponential and Chi-squared distributions. Normal	
	approximation tobinomial distribution. 6. Descriptive Statistics and Estimation:	04 hours
	Random sampling, sample statistics, point estimation,	04 Hours
	sampling distribution of a statistic, distribution of the	
	sample mean and the Central Limit Theorem.	
	7. Statistical Inference:	08 hours
	determining sample size, estimation of mean and	00 110013
	proportions, Student-t distribution, confidence interval,	
	hypothesis testing on the mean and proportion, type	
	I, type II errors, power of the test, Z-test, t-test, F-test.	
	8. Simple linear regression and correlation:	08 hours
	Linear regression analysis, model and parameter estimation	
	by least-squares method, Properties of least square	
	estimators, confidence interval estimation and hypothesis	
	testing, Pearson's correlation coefficient, covariance,	
	coefficient of determination.	
	coefficient of determination.	

	9. Other tests:	06 hours	
	ANOVA, non-parametric tests, Chi-square tests.		
Pedagogy:	Lectures/Tutorials/Assignments/Self-study		
References/	1. Devore, J. L.: Probability & Statistics for Engineering and th	1. Devore, J. L.: Probability & Statistics for Engineering and the Sciences,	
Readings	8th edition, Cengage Learning, 2012.		
	2. Milton, J. S. and Arnold J. C.: Introduction to Probability and Statistics		
	Principles and Applicationsfor Engineering and the Computing Sciences,		
	4th edition, Tata McGraw-Hill, 2007.		
	3. Prem S. Mann: Introductory Statistics, eighth edition, John Wi 2012.	iley & Sons,	
	4. Joseph K. Blitzstein and Jessica Hwang: Introduction to Probability, Press 2014.		
	5. R.J. Barlow, Statistics: A Guide to the Use of Statistical Metl	hods in the	
	Physical Sciences, Wiley, 1989.		
	6. F. James, Statistical Methods in Experimental Physics, 2nd ed., Scientific, 2006.7. Probability and Statistics in Experimental Physics, Byron P. Roe, 2 Springer, 2001.		
8. Fundamentals of Statistical and Thermal Physics, F. Re Inc. 1965		lcGraw Hill,	
Course	Student will be able to		
Outcomes:	1. get familiarized with basic properties of random variables,	probability	
	distributions.		
	2. understand basic concepts in Statistics,		
	3. understand how to collect, arrange, present, summarize as	nd analyze	
	statistical data,		
	4. understand to arrive at statistical inferences, apply a statistical tests and interpret its results.	ppropriate	