

(Syllabus under NEP, w.e.f. 2023-24)
B.A./B.Sc.(Mathematics)
H.N.B. Garhwal University, Srinagar (Garhwal) Uttarakhand

Semester	Core Subject-1	Additional/ Interdisciplinary/ Multidisciplinary course	Skill/ Vocational Course-I
I	Differential Calculus (Theory-Credits-06)	Basic Calculus	Integral Calculus*(Either in I or III Semester)
II	Differential Equations (Theory-Credits-06)	Basic Differential Equations	Vector calculus*Either in II or IV Semester)
III	Real Analysis (Credits-06- Theory- 05+Tutorial-01)	Ancient Indian Mathematics	
IV	Abstract Algebra (Credit-06 , Theory- 05+Tutorial-01)	Basic Statistics	
V	Linear Algebra (Theory-06 Credits)		
VI	Complex Analysis(Theory-06 Credits)		

Fourth Year (with Research)

Semester	Major Subject Core	Research Methodology	Elective Papers
VII	Major Paper-I: Numerical Analysis (04-Credits) Major Paper-II: Integral Transforms (04-Credits)	Paper I: Research Methodology (04-Credit) Paper II: Research Writing and Ethics (02-Credit)	Paper-I: Metric Spaces Paper-II: Financial Mathematics Paper III: Mathematical Statistics Paper IV: Fluid Dynamics Paper V: Number Theory
VIII	Paper-I: Discrete Mathematics Paper-II: Operations Research-1		Paper-I: Metric Spaces Paper-II: Financial Mathematics Paper III: Mathematical Statistics Paper IV: Fluid Dynamics Paper V: Number

			Theory
--	--	--	--------

Fourth Year (Honours)

Semester	Major Subject: Core	Major Elective	Minor Core	Minor Elective
VII	Major Paper-I: Numerical Analysis (04-Credits) Major Paper-II: Integral Transforms (04-Credit)	Mathematical Statistics (04 Credits)	Metric Spaces (03 Credits)	Special Functions (03 Credits)
VIII	Paper-I: Discrete Mathematics Paper-II: Operations Research-1	Fluid Dynamics (04 Credits)	Number theory (03 Credits)	Financial Mathematics (03 Credits)

Semester-I

CS-1: Differential Calculus

(Theory- 06-Credits)

Unit-I: Limit and Continuity (ϵ and δ definition), Types of Discontinuities, Differentiability of functions, Rolle's theorem, Lagrange's Mean Value theorem, Cauchy Mean Value Theorem.

Unit-II: Successive differentiation, Leibnitz's theorem, Taylor's theorem with Lagrange's and Cauchy's forms of remainder, Taylor's series, Maclaurin's series of $\sin x$, $\cos x$, e^x , $\log(1+x)$, $(1+x)^m$

Unit-III: Indeterminate forms, Partial Differentiation, Euler's Theorem for Homogeneous functions, Maxima and Minima of Functions of Two Variables.

Unit-IV: Tangents and normal, Curvature. Asymptotes, Singular Points, Tracing of Curves in Cartesian and Polar Coordinates.

Books Recommended

1. H. Anton, I. Bivens and S. Davis, *Calculus*, John Wiley and Sons, Inc., 2011.
2. G.B. Thomas and R.L. Finney, *Calculus*, Pearson Education, 2007.

Additional Course-Part 1 Basic Calculus (04- Credits)

Unit-I: Limit, Continuity and Differentiability

Unit-II: Rolle's Theorem, Lagrange's Mean Value theorems, Cauchy Mean Value Theorem. Expansion of functions, Taylor's and Maclaurin's Series of Functions.

Unit-III: Indeterminate Forms. Partial Differentiation, Euler's Theorem for Homogeneous Function,

Unit-IV:Maxima and Minima of Functions of two variables. Tangents and Normal.

Books Recommended

- 1.H. Anton, I. Bivens and S. Davis, *Calculus*, John Wiley and Sons, Inc., 2011.
2. G.B. Thomas and R.L. Finney, *Calculus*, Pearson Education, 2007.
3. Tom M. Apostol, *Calculus Vol. I*, John Wiley & Sons, Inc. 2007.

Course Outcome (Differential Calculus)

- CO1** Determine the points of continuity and discontinuity using the definition of limit.
- CO2** Understand the consequences of the Mean value theorem for continuous functions.
- CO3** Use the Euler's theorem for homogenous function.
- CO4** Trace the curves in Cartesian and polar form using the concepts of maxima and minima, asymptotes, tangent and normal, singular points of functions of single and two variables.

Skill Course-I

Integral Calculus (02-Credits)

Unit-I: Integration of rational and irrational functions, Properties of definite integrals.

Reduction formulae for integrals of rational and trigonometric functions,

Unit-II: Gamma and Beta functions. Areas and lengths of curves in the plane, Volumes and surfaces of solids of revolution. Double and triple integrals.

Books Recommended

1. G.B. Thomas and R.L. Finney, *Calculus*, 9th Ed., Pearson Education, Delhi, 2005.
2. H. Anton, I. Bivens and S. Davis, *Calculus*, John Wiley and Sons (Asia) P. Ltd., 2002.

Course Outcome (Integral Calculus)

- CO1** About different techniques of integration of rational, irrational and trigonometric functions.
- CO2** How to use gamma and beta functions to evaluate the integrals.
- CO3** How to compute double and triple integrals.
- CO4** Compute the areas and lengths of the curves in the plane and volume and surfaces of solids of revolution.

Semester-II

Core Subject 1: Differential Equations

(Theory-06 Credits)

Unit-I: Classification of differential equations: their origin and applications, initial value problems, boundary value problems, existence of solution. Separable equation and reducible to this form.

Unit-II: Exact differential equation, integrating factors, special integrating factor and transformations. linear differential equation and Bernoulli equations, first order higher degree equations solvable for x, y, p.

Unit-III: Higher-order differential equations with constant coefficients, basic theory of linear differential equations, The Cauchy-Euler equation, Simultaneous differential equations. Wronskian and its properties Second order linear differential equations with variable coefficients, Inspection Method, Reducible to normal form, Change of Independent Variable, Variation of Parameters. Total differential equations.

Unit-IV: Order and degree of partial differential equations, Concept of linear and non-linear partial differential equations, Formation of first order partial differential equations, Linear partial differential equation of first order, Lagrange's method, Charpit's method.

Books Recommended

1. Shepley L. Ross, *Differential Equations*, 3rd Ed., John Wiley and Sons, 1984.
2. I. Sneddon, *Elements of Partial Differential Equations*, McGraw-Hill, International

Edition, 1967.

Course Outcome (Differential Equations)

- CO1** Formulate and solve differential equations arising from changes in physical world.
- CO2** Solve the first order exact differential equation by different methods.
- CO3** Solve the linear homogeneous equations with constant coefficients, linear non-homogenous equations.
- CO4** Formulate the first order partial differential equation. Using Lagrange and Charpit's method for finding the solution of partial differential equation.

Additional course-Part-2

Basic Differential Equations (04 credits)

Unit-I: Classifications of Differential equations, their origin and applications, initial value problems.

Unit-II: Exact differential equations of first order, Integrating factors, special integrating factor and transformations, Linear differential equations and Bernoulli equation.

Unit-III: First order higher degree equations solvable for x, y, p . Higher order differential equations with constant coefficients.

Unit-IV: Order and degree of partial differential equations, Concept of linear and non-linear p.d.e., formulation of first order partial differential equations.

Books Recommended:

3. Shepley L. Ross, *Differential Equations*, 3rd Ed., John Wiley and Sons, 1984.
4. I. Sneddon, *Elements of Partial Differential Equations*, McGraw-Hill, International Edition, 1967.

Skill Course-II

Vector Calculus (02 Credits)

Unit-I: Scalar and vector products of three and four vectors, Reciprocal systems of vectors, Applications of vectors to three dimensional geometry. Differentiation of vectors, partial differentiation of vectors, Velocity and acceleration, Integration of vectors.

Unit-II: Differential operators, Gradient of a scalar point function, Directional Derivative, divergence and curl of vectors. Line integrals, Surface integrals, Applications of Gauss's, Green's and Stokes theorems.

Books Recommended

1. G.B. Thomas and R.L. Finney, *Calculus*, 9th Ed., Pearson Education, Delhi, 2005.
2. H. Anton, I. Bivens and S. Davis, *Calculus*, John Wiley and Sons (Asia) P. Ltd. 2002.
3. P.C. Matthew's, *Vector Calculus*, Springer Verlag London Limited, 1998.

Course Outcome (Vector Calculus)

- CO1** Find multiple products of three and more vectors.
- CO2** Find differentiation and partial differentiation of vector functions.
- CO3** Understand the notions of gradient, divergence and curl.
- CO4** Verify Green's theorem, Gauss's and Stoke's theorem.

Semester-III

Major Paper-III (CS-1)

Real Analysis (Theory- 06 credits)

Unit I: Finite and infinite sets, Examples of countable and uncountable sets, Real line, Bounded sets, Supremum and infimum, Completeness property of \mathbb{R} , Archimedean property of \mathbb{R} , intervals, Concept of limit points and Bolzano-Weierstrass theorem.

Unit II: Real Sequence, Bounded sequence, Cauchy convergence criterion for sequences, Cauchy's theorem on limits, order preservation and squeeze theorem, monotone sequences and their convergence, monotone convergence theorem.

Unit III: Infinite series. Cauchy convergence criterion for series, Positive term series, Geometric series, Comparison test, p-test, Root test, Ratio test, Alternating series, Leibnitz's test, Cauchy Condensation test, absolute and conditional convergence.

Unit IV: Riemann integral : Definition and examples, Properties of Riemann integrals, Necessary and sufficient conditions for integrability, Fundamental theorem of Calculus.

Books Recommended

1. T. M. Apostol, *Calculus* (Vol. I), John Wiley and Sons (Asia) P. Ltd., 2002.
2. R.G. Bartle and D. R Sherbert, *Introduction to Real Analysis*, John Wiley and Sons (Asia) P. Ltd., 2000.
3. K.A. Ross, *Elementary Analysis- The Theory of Calculus Series- Undergraduate Texts in Mathematics*, Springer Verlag, 2003.

Course Outcome (Real Analysis)

- CO1** Define and recognize the basic properties of field of real numbers.
CO2 Understand the concept of limit point and Bolzano-Weierstrass theorem.
CO3 Define and recognize the series and sequence of real numbers and their convergence.
CO4 Understand the concept of Riemann integral and its properties.

Additional Course

Part-3

Ancient Indian Mathematics (04 Credits)

Unit-I: Multiplication

1. Ekadhikēpurven method (multiplication of two numbers of two digits)
2. Eknunenpurven method (multiplication of two numbers of three digits)
3. Urdhvatiragbhyam method (multiplication of two numbers of three digits)
4. Nikhilam Navtashchramam Dashtaha (multiplication of two numbers of three digits)
5. Combined Operations

Unit-II: Division and Divisibility

Part A: Division

1. Nikhilam Navtashchramam Dashtaha (two digits divisor)
2. Paravartya Yojyet method (three digits divisor)

Part B: Divisibility

1. Ekadhikēpurven method (two digits divisor)
2. Eknunenpurven method (two digits divisor)

Unit-III: LCM and HCF

Unit-IV: Power and Root

Power: (i) Square (two digit numbers), (ii) Cube (two digit numbers).
Root: (i) Square root (four digit number) (ii) Cube root (six digit numbers)

Unit-V: Work of Indian Mathematicians in Arithmetic

1. Aryabhata
2. Brahmagupta

Recommended Books:

1. Vedic Mathematics, *Motilal Banarsi Das, New Delhi.*
2. Vedic Ganita: Vihangama Drishti-1, *Siksha Sanskriti Uthana Nyasa, New Delhi.*
3. Vedic Ganita Praneta, *Siksha Sanskriti Uthana Nyasa, New Delhi.*
4. Vedic Mathematics: Past, Present and Future, *Siksha Sanskriti Uthana Nyasa, New Delhi.*
5. Leelavati, *Chokhambba Vidya Bhavan, Varanasi.*
6. Bharatiya Mathematicians, *Sharda Sanskrit Sansthan, Varanasi.*

Course Outcome (Ancient Indian Mathematics)

- CO1** Understand the fastest calculations in arithmetic.
CO2 Understand the work of Indian mathematician in context

Skill Course-I
Integral calculus (02-Credits)
(If not opted in Semester I)

Major Paper-IV (CS-1)

Abstract Algebra
(Theory- 06 Credits)

Unit I: Definition and examples of groups, Examples of abelian and non-abelian groups, the group

Z_n of integers under addition and multiplication modulo n , Cyclic groups, Complex roots of unity, Circle group.

Unit II: The general linear group $GL_n(n, R)$, Groups of symmetries of (i) an isosceles triangle, (ii) an equilateral triangle, (iii) a rectangle, and (iv) a square, Permutation groups, Even and odd permutations, Group of quaternions.

Unit III: Homomorphism and isomorphism of groups, Subgroups, Necessary and sufficient condition, Examples of subgroups including the center of a group, Order of an element, Cosets, Index of subgroup, Lagrange's theorem, Normal subgroups: Definition and examples and characterizations, Quotient groups.

Unit IV: Definition and examples of rings, Examples of commutative and non-commutative rings:

rings from number systems, Z_n the ring of integers modulo n , Ring of real quaternions, Ring

of matrices, Subrings and ideals, Integral domains and fields, Examples of fields: Z_p , Q , R and C .

Books Recommended

1. John B. Fraleigh, A First Course in Abstract Algebra, 7th Ed., Pearson, 2002.
2. M. Artin, Abstract Algebra, 2nd Ed., Pearson, 2011.
3. Joseph A Gallian, Contemporary Abstract Algebra, 4th Ed., Narosa, 1999.

Course Outcome (Algebra)

- CO1** Understand the basic properties of groups, identify abelian and non-abelian groups.
CO2 Discuss the Lagrange's theorem and its consequences.
CO3 Characterize the cyclic groups, normal subgroups, simple groups.
CO4 Extend group structures to ring, integral domain and field.

Additional Course

Part-4

Basic Statistics (04 Credits)

Unit-I Measure of central tendency and dispersion, merits and demerits of these measures. Moments

and factorial moments. Shephard's correction for moments. Skewness and Kurtosis and their Measures. Measures based on quartiles. Bivariate data.

Unit II: Basic Probability, Conditional probability, Bayes Theorem.

Unit III: Discrete and Continuous, random variables, probability mass function, probability density function, expectations and moment generating functions.

Unit IV: Method of least squares for curve fitting. Correlation and regression, rank Correlation (Spearman's and Kendall's measure), Intra-class correlation, correlation ratio.

TEXT/REFERENCE BOOKS

1. Fundamental of Mathematical Statistics : S.C. Gupta and V.K. Kapoor, S. Chand.

Course Outcome (Basic Statistics)

- CO1** Define and recognize the basic properties of probability and the Baye's theorem.
- CO2** Study binomial, Poisson, normal, gamma and beta distributions.
- CO3** Know about notions of the correlation and regression.

Skill Course-II

Vector Calculus (02-Credits) (If not opted in Semester II)

Semester-V

Major Paper-V (CS-1)

Linear Algebra (Theory- 06 credits)

Unit I: Vector spaces, Subspaces, Algebra of subspaces, Quotient spaces, Linear combination of

Vectors, Linear span, Linear independence/dependence, Basis and dimension, Dimension of subspaces.

Unit II: Linear transformations, Null space, Range, Rank and nullity of a linear transformation, rank-nullity theorem, Isomorphism, Isomorphism theorems, Inevitability and isomorphism's.

Unit III: Matrix representation of a linear transformation, Algebra of linear transformations, Dual space, Dual basis, Double dual, Annihilator.

Unit IV: Eigen value and eigen-vectors of Linear Transformation, Characteristics polynomial, algebraic and geometric multiplicities of eigen-value, Applications of eigen-value and eigen-vectors in finding the power of Matrix A, $\exp(A)$, $\sin(A)$, $\cos(A)$, and $p(A)$, similar Matrices, diagonalization of matrix.

Books Recommended

1. Stephen H. Friedberg, Arnold J. Insel, Lawrence E. Spence, Linear Algebra, 4th Ed., Prentice- Hall of India Pvt. Ltd., New Delhi, 2004.
2. David C. Lay, Linear Algebra and its Applications, 3rd Ed., Pearson Education Asia, Indian Reprint, 2007.
5. S. Lang, Introduction to Linear Algebra, 2nd Ed., Springer, 2005.

Course Outcomes (Linear Algebra)

- CO1** The concepts of vector spaces, quotient spaces, basis and dimension.
- CO2** How to find rank and nullity of a linear transformation, matrix representation of a linear transformation.

- CO3** How to find characteristic equation of a matrix and eigen values and eigen vectors.
CO4 About dual basis, isomorphism theorem and invertibility.

Semester-VI
DSE-Paper (CS-1)
 Complex Analysis
 (Theory- 06 Credits)

Unit I: Properties of complex numbers, Regions in the complex plane, Functions of complex variable, Limits, Continuity, differentiability of complex functions, Exponential function, Logarithmic function, Trigonometric function.

Unit II: Differentiability and Analyticity, Cauchy-Riemann Equations, Sufficient conditions for analyticity, Harmonic Functions, Harmonic conjugate function, Applications, Examples of analytic functions.

Unit III: Contours, Contour integrals and its examples, Upper bounds for moduli of contour integral, Cauchy- Goursat theorem, Cauchy integral formula. Cauchy inequality, Liouville's theorem, Morera's theorem.

Unit IV: Sequences and Series, Taylor Series, Laurent Series, Singularities, Classification of singularities, Residues and Residue theorem.

Books Recommended

1. James Ward Brown and Ruel V. Churchill, Complex Variables and Applications, 8th Ed., McGraw-Hill International Edition, 2009.
2. Joseph Bak and Donald J. Newman, Complex analysis, 2nd Ed., Undergraduate Texts in Mathematics, Springer-Verlag New York, Inc., New York, 1997.
3. Dennis G. Zill and Patrick D. Shanahan , A First Course in with Applications Complex Analysis, Jones and Bartlett Publishers.

Course Outcomes (Complex Analysis)

- CO1** Understand the concept of complex numbers, complex functions and their properties.
CO2 Discuss properties to analytic functions and Cauchy-Riemann equations.
CO3 Prove Cauchy-Goursat theorem, Cauchy integral formula and Liouville's theorem.
CO4 Give examples based on Taylor's and Laurent's series.

Semester-VII (with Research/Honours)

Major Paper –I: Numerical Analysis (04-Credit)

Unit I: Solutions of algebraic and transcendental equations using Bisection method, False position method, Secant method, Fixed point iteration method, Newton's Rapson method.

Unit II: Solutions of Linear system of equation, Gauss elimination method, LU decomposition, Gauss-Jacobi, Gauss-Siedel and SOR iterative methods.

Unit III: Calculus of Finite differences, Lagrange and Newton interpolation: linear and higher order, finite difference operators.

Unit IV: Numerical differentiation: forward difference, backward difference and central Difference. Integration: trapezoidal rule, Simpson's rule, Euler's method.

Recommended Books

1. B. Bradie, A Friendly Introduction to Numerical Analysis, Pearson Education, India, 2007.
2. M.K. Jain, S.R.K. Iyengar and R.K. Jain, Numerical Methods for Scientific and Engineering Computation, 5th Ed., New age International Publisher, India, 2007.

Course Outcomes (Numerical Analysis)

- CO1 Find the roots of algebraic and transcendental equations using Bisection method, Regula-Falsi method, Newton-Raphson method .
- CO2 Compute the numerical differentiation of the functions using Newton's method.
- CO3 Using Simpson's rule, Euler's method, Trapezoidal rule to find the integral of the functions.
- CO4 Discuss interpolation and extrapolation.

Major Paper –II: Integral Transforms (04-Credit)

Unit I: The concept of transform, Integral transforms and kernel, Linearity property of transforms, Laplace transform, properties of Laplace Transform.

Unit II: Inverse Laplace transform, Convolution theorem, Applications of Laplace transform to solve ordinary differential equations.

Unit III: Fourier series, Half range expansions, Fourier integral, Fourier Sine , Fourier Cosine integrals and their properties.

Unit IV: Fourier transform, Applications of Fourier transform to boundary value problems.

TEXT/REFERENCE BOOKS

1. Integral Transforms and Their Applications by Lokenath Debnath & bDambaru Bhatta, Chapman & Hall/CRC, Taylor and Francis Group , London, New York, 2007.
2. Integral Transforms in Applied Mathematics by John W. Miles, Cambridge University Press,2010.
3. Ian N. Sneddon, Fourier Transforms , Dover Publications,2010 .
4. Advanced Engineering Mathematics by H.K.Dass, S.Chand , New Delhi,2015.

Course Outcomes (Integral transforms)

- CO1 Understanding of basics of integral transforms and its applications encountered in sciences and technologies. Application of Fourier series
- CO2 Understand the applications of Laplace transformation and Fourier transformations and their difference.
- CO3 How to solve some special ODE containing special functions with the help of Laplace Transformation.
- CO4 How to solve the PDE by Fourier transformation.

Research Methodology (4-credits)

Unit I: Meaning of research, Empirical and Theoretical research, Inductive and Deductive logics

Unit II: Research hypothesis, Scientific Methods, Research Design, Types of Data & Collection,

Unit III: Sampling, Sampling Distribution, Testing of hypothesis,

Unit IV: Correlation and Regression, Time Series Analysis.

TEXT BOOKS/TEXT/REFERENCE BOOKS

1. Research Methodology for Scientists and Engineers: J.N.Kapur
2. Fundamentals of Research Methodology and Statistics: Y.K.Singh, New Age International.

Course Outcomes (Research Methodology)

- CO1 Understanding the basics of research and methodology

Research writing and research Ethics (02-credits)

Unit I: Scientific Writing, Semantics, syntax and styles, Approaching a writing project,

Unit II: Research and Publication Ethics: Theory: - Philosophy and ethics, Scientific conduct,

Publication ethics.

TEXT BOOKS/REFERENCE BOOKS

1. Ethics in Research Practice and Innovation, Antonio Sandu, Ana Frunza and Elena Unguru, IGI Global.
2. Write Mathematics Right by L. Radhakrishna, Narosa Publishing House, 2013

Course Outcomes (Research writing and research Ethics)

CO1 Understanding the basics of research writings and ethics.

Mathematical Statistics (04 credits)

Unit I: Elements of probability, Sample space, Discrete probability, Baye's theorem, Random variables and distribution functions, Mathematical expectations and moments.

Unit II: Some standard discrete and continuous univariate distributions: Binomial, Poisson, Normal,

Unit III: Correlation, Rank correlation, Regression line, Multiple and partial correlation of three variables only, Data reduction techniques, Canonical correlation.

Unit IV: Concepts of sampling, Stratified sampling and systematic sampling, Test of hypothesis: t,z ,chi square test.

TEXT/REFERENCE BOOKS

2. Fundamental of Mathematical Statistics : S.C. Gupta and V.K. Kapoor, S. Chand.
3. Advanced Theory of Statistics :M.G. Kandall.
4. A first Course on Mathematical Statistics: C.E.Weatherburn, Cambridge Univ. Press, 1968.

Course Outcome (Mathematical Statistics)

CO1 Define and recognize the basic properties of probability and the Baye's theorem.

CO2 Study binomial, Poisson, normal, gamma and beta distributions.

CO3 Know about notions of the correlation and regression.

CO4 Understand the concepts of sampling and t, z, and chi- square tests.

Metric Spaces (03 Credits)

Unit I: Metric on a set, Pseudo-metrics, Equivalent metrics, Limit point, Closed sets, Adherent point, Dense subsets, Interior of a set and its properties, Subspaces, Product spaces.

Unit II: Convergent sequences, Cauchy sequences, Algebra of convergent sequences, Subsequences, Continuity at a point, Continuity over a space, Algebra of real valued continuous functions in a metric space, Homeomorphism, Uniform continuity.

Unit III: Complete metric spaces, Completeness and continuous mappings, Cantor's intersection theorem, Contraction mapping theorem, Connectedness in metric spaces, Properties of connectedness.

Unit IV: Compact spaces, Compact subsets of the real line, Compactness and continuous mappings, Sequential compactness, Countable compactness, B-W property, B-W property and boundedness, B-W property and compactness.

TEXT/REFERENCE BOOKS

1. Introduction to Topology and Modern Analysis: G.F. Simmons, Tata McGraw-Hill.
2. Metric Spaces: E.T. Copson, Cambridge University Press, 1968.
3. Topology :Robert H.Kasriel, Dover Pub. , 2009.

4. Topology of Metric Spaces: S.Kumaresan, Alpha Science Int. , 2011.

Course Outcome(Metric Spaces)

- CO1: Understand the definition of metric spaces and ideas of limit point and interior point.
CO2: Study the concept of continuity and homeomorphism in metric spaces.
CO3: Know the notion of complete metric spaces and their properties.
CO4: Know the notion of compact metric spaces and its properties.

Special Functions (03 Credits)

Unit I: Legendre Polynomial and its properties.

Unit II: Bessel Polynomial, and its properties.

Unit III: Hermite polynomials, and its properties.

Unit IV: Chebyshev polynomials, and its properties.

TEXT/REFERENCE BOOKS

1. The Special Functions and their Applications: Y. L. Luke, Acad. Press, New York.
2. Special Functions: G.E. Andrews, R. Askey, R. Roy, Cambridge Univ. Press.

Course Outcome (Special Functions)

- CO1 Understanding of orthogonal polynomials which are solutions of some Sturm-Liouville Problem (Singular as well as non-singular).
CO2 Understanding the concepts of expansions in terms of orthogonal polynomials

Financial Mathematics (03 Credits)

Unit I: Single period model, Definitions of finance- pricing, Forward- one- step binary model, Ternary model- Characterization of no arbitrage, Risk-neutral probability measure

Unit II: Bi normal trees and discrete parameter martingales, Multi-period binary model, American options, Discrete parameter martingales and Markov processes, Martingale theorems, Binomial representation theorem overturn to continuous models

Unit III: Brownian motion, Definition of the process, Levy's construction of brownian motion, The reflection principle and scaling, Martingales, Continuous time.

Unit IV: Stochastic calculus, Non-differentiability of stock prices, Stochastic integration, Ito's formula, Integration by parts and stochastic, Fubini theorem, Girsanov theorem, Brownian martingale representation theorem, Geometric brownian motion, The Feynman- Kac representation.

TEXT/REFERENCE BOOKS

1. A Course in Financial Calculus: Alison Etheridge, Cambridge Univ. Press, 2002.
2. Financial Calculus: An Introduction to Derivatives Pricing : Martin Boxter and Andrew Rennie, Cambridge Univ. Press, 1996.
3. Introduction to Stochastic Calculus Applied to Finance: Damien Lamberton and Bernard Lapeyre, Chapman and Hall, 1996.
4. Martingale Methods in Financial Madeling: MarekMusielaaandMarekRuthowshi, SpringerVerlag, New York, 1988.

Number Theory (03 Credits)

Unit I: The division algorithm, The gcd, The Euclidean algorithm, Diophantine equation $ax+by=c$, The fundamental theorem of arithmetic, The sieve of Eratosthenes, Goldbachconjecture.

Unit II: The theory of congruences, Binary and decimal representation of integers, Linearcongruences and Chinese remainder theorem, Fermat's theorem, Wilson's theorem.

Unit III: Number theoretic function, Tau and sigma function, the Mobius inversion formula, The greatest integer function, Euler's phi function, Properties of phi function, Euler theorem.

Unit IV: The order of an integer modulo n, Primitive roots for primes, Composite numbers having primitive roots, The theory of indices, Continued fraction, Approximation of irrationals by rationals.

TEXT/REFERENCE BOOKS

1. Elementary Number Theory: David M. Burton, McGraw-Hill.
2. Theory of Numbers: George Andrews, Courier Corporation, 1994.
3. Elementary Number Theory with Applications: Thomas Koshy, Harcourt Acad. Press.
4. Fundamental of Number Theory: William J. Lereque, Dover Pub. Inc. New York.

Course Outcome (Number Theory)

- CO1: Prove how certain number theoretical theorems can be applied to solve simple Diophantine equations.
- CO2: Explain theory of congruence with examples.
- CO3: Explain Euler's phi functions and its properties.

Fluid Dynamics (3 Credits)

Unit I: Kinematics of fluids, Lagrangian and Eulerian methods, Local and individual time rates of change, Equation of continuity, Boundary surface.

Unit II: Equation of motion of inviscid fluids, Euler's equation of motion, Bernoulli's equation, Lagrange's equation, Conservative field of force, Cauchy's Integral, Helmholtz's equation.

Unit III: Impulsive motion of a fluid, Energy equation of inviscid fluid, General theory of irrotational motion, Connectivity, Flow and circulation, Kelvin's circulation theorem, Stokes's theorem, Permanence of irrotational motions, Green's theorem, Kinetic energy of finite and infinite liquid, Kelvin's minimum energy theorem

Unit IV: Motion in two dimensions, Stream function, Complex potential, Source, Sink, Doublet, Complex potential and images with respect to straight line and circle, Milne-Circle theorem, Blasius theorem.

TEXT/REFERENCE BOOKS

1. Foundation to Fluid Mechanics: S.W. Yuan, Prentice Hall Pvt. Ltd., 1960.
2. Text book of Fluid Dynamics: F. Chorlton, CBS Pub. & Dist. , 2004.
3. Theoretical Hydro-Dynamics: Bansilal, Skylark Pub., 1999.
4. A text book of Fluid – Dynamics: M. Ray & Sharma, S. Chand & Co. Ltd. 2005.

Course Outcome (Fluid Dynamics)

- CO 1: Obtain equations of continuity in different coordinate systems.
- CO 2: Study equations of motion of inviscid fluids and their applications.
- CO 3: Discuss and understand impulsive motion of fluid and irrotational motion.
- CO 4: Understand the concept of motion in two dimensions with complex potentials.

Semester-VIII (with Research/Honours)

Major Paper –I: Discrete Mathematics (04-Credit)

Unit I: Recurrence relations, Linear homogeneous recurrence relations, Non-homogeneous recurrence relations, Solutions of recurrence relations.

Unit II: Partially ordered sets, Different type of lattices, Sub-lattices, Direct product, Ideal Lattice, Modular and distributive lattices.

Unit III: Boolean algebra, Ideals in Boolean algebra, Boolean rings, Boolean functions, Karnaugh maps, Application of Boolean algebra to switching theory.

Unit IV: Graphs, Direct graphs, Undirected graphs, Relations and graphs, Path and circuits, Eulerian and Hamiltonian graphs, Planner graphs, Connected graphs.

TEXT/REFERENCE BOOKS

1. Element of Discrete Mathematics: C. I. Liu, Mcgraw Higher Edu. ,2012.
2. Discrete Mathematical Structures : H. G. S. Rao, Galgotia Pub. Pvt. Ltd.
3. Lattice and Boolean Algebra: V. K. Khanna, Vikash Pub. House.
4. Discrete Mathematics: R. Johnsonbaugh , Pearson Edu. Ltd., 2014.

Course Outcome (Discrete Mathematics)

- CO1** Understand recurrence relations and its properties and solving the methods of recurrence relations.
- CO2** Understand concept of partial ordered sets and lattices.
- CO3** Find examples based on Boolean algebra.
- CO4** Describe different types of graphs, Eulerian and Hamiltonian.

Semester-VIII (with Research/Honours)

Major Paper –II: Operations Research (04-Credit)

Unit I: An introduction to operations research, Methodology of O.R., Features of O.R. problems, Different models in O.R., Opportunities and shortcomings of O.R. approach.

Unit II: Dual simplex method, Revised simplex method, Sensitivity analysis.

Unit III: Assignment and Transportation problems.

Unit IV: Theory of games, Integer linear programming.

TEXT/REFERENCE BOOKS

1. Operations Research: Kanti Swarup, P.K. Gupta & Man Mohan, S. Chand, 1978.
2. Operations Research: Theory and Applications: J.K. Sharma, Trinity Press, 2016.
3. Operations Research: H.A. Taha, Prentice Hall of India, 2011.
4. Operations Research: R. Bronson, Schaum's Outline Series McGraw Hill, 1982.

Course Outcome (Operations Research)

- CO 1:** Explain the meaning of Operations Research and its applications.
- CO 2:** Analyze dual simplex method and revised simplex method.
- CO 3:** Understand the applications of assignment and transportation problems.
- CO 4:** Analyze the problems solved by concept of game theory.