(Revised Syllabus w.e.f. 2018-19) H.N.B. Garhwal University Srinagar (Garhwal) M.A/M.Sc. Mathematics Course Structure

Semester-I

Core Course

Р	aper- I –	Discrete Structures	SOS/Math/ C001		
Р	aper -II –	Abstract Algebra- I	SOS/Math/C002		
Р	aper- III –	Mechanics	SOS/Math/C003		
Р	aper- IV –	Complex Analysis	SOS/Math/C004		
Р	aper -V –	Operations Research -I	SOS/Math/C005		
Р	aper -VI-	Viva-Voce	SOS/Math/C006		
Semester-II					
Core Co					
	aper- VII	Abstract Algebra- II	SOS/Math/C007		
	aper- VIII	Fluid Dynamics	SOS/Math/C008		
	aper- IX	Operations Research- II	SOS/Math/C009		
Р	aper- X	Real Analysis	SOS/Math/C0010		
Р	aper- XI	Metric Spaces	SOS/Math/C0011		
	aper -XII	Viva- Voce	SOS/Math/C0012		
Semester-III					
Core Co					
Р	aper- XIII	Topology	SOS/Math/C0013		
	aper -XIV	Differential Equations	SOS/Math/C0014		
Elective Course (Choose any three):					
Р	aper -XV l	Differential Geometry	SOS/Math/E001		
Р	aper- XVI	Mathematical Statistics	SOS/Math/E002		
Р	aper- XVII	Calculus of Variations	SOS/Math/E003		
Paper- XVIII Computer Fundamentals and Data Structures SOS/Math/E004					
Р	aper- XIX	Algebraic Coding Theory	SOS/Math/E005		
Self- Study Course					
Paper –XX(Choose any one):					
	(a) Mathe	matical Methods	SOS/Math/ E006 (a)		
(b) Tensor Analysis & Special Theory of Relativity SOS/Math/E006(b					
	(c) Financi	ial Mathematics	SOS/Math/E006(c)		
Core Co	ourse				
Р	aper- XXI	Viva-Voce	S0S/Math/C0015		
Semester-IV					
Core Course					
Р	aper- XXII	Measure and Integration	SOS/Math/C0016		
Р	aper –XXIII	Functional Analysis	SOS/Math/C0017		

Elective Course (Choose any three):

Paper- XXIV	Linear Integral Equations	SOS/Math/E007
Paper- XXV	Fluid Mechanics	SOS/Math/E008
Paper- XXVI	Fuzzy Set Theory	SOS/Math/E009
Paper- XXVII	Mathematical Modeling	SOS/Math/E0010
Paper- XXVII	I Number Theory	SOS/Math/E0011

Core Course

Paper- XXIX Viva-Voce

SOS/Math/C0018

Note:

- 1- In Semester- I all papers are compulsory.
- 2- In Semester- II all papers are compulsory.
- 3- In Semester III, papers XIII, XIV & XXI are compulsory and choose any three papers out of the Elective Papers-XV, XVI, XVII, XVIII & XIX.
- 4- In Semester-IV, papers -XXII, XXIII, & XXIX are compulsory and choose any three out of the Elective Papers- XXIV, XXV, XXVI, XXVII & XXVIII.
- 5- Each paper carries 100 marks, which includes two sessional tests (each of 20 marks) and main examination of 60 marks.
- **Viva-Voce :** In this paper evaluation will be based on the students performance in viva voce(based on the papers of concerned semester),comprehensive test and presentation /seminars on any current topic in Mathematics .

SEMESTER-I

PAPER- I DISCRETE STRUCTURES SOS/Math/C001

- I. Recurrence relations, Linear homogeneous recurrence relations, Non-homogeneous recurrence relations, Solutions of recurrence relations.
- II. Partially ordered sets, Different type of lattices, Sub-lattices, Direct product, Ideal Lattice, Modular and distributive lattices.
- III. Boolean algebra, Ideals in Boolean algebra, Boolean rings, Boolean functions, Karnaugh maps, Application of Boolean algebra to switching theory.
- 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.

SEMESTER-I

PAPER-II ABSTRACT ALGEBRA- I SOS/ Math/C002

- I. Simple groups, Conjugacy, Normalization, Centre of a group, Class equation of a group and its consequences, Theorems for finite groups, Cauchy's theorem, Sylow's theorem.
- II. Homomorphism, Endomorphism, Automorphism, Inner automorphism, Kernel of a homomorphism, Fundamental theorem on homomorphism of group, Group ofautomorphisms, Results on group homomorphism.
- III. Maximal subgroups, Compositionseries, Jordan-Holder theorem, Solvable groups, Commutator subgroups, Direct products

IV. Ideals, Algebra of ideals, Principal ideal ring, Units and associates, Polynomials ring, Division and Euclidean algorithm for polynomials, Unique factorization theorem

TEXT/REFERENCE BOOKS

- 1. Contemporary Abstract Algebra: JoshephA. Gallian, NarosaPub. House P. Ltd.
- 2. A First course in Abstract Algebra: John. B. Fraleigh, Pearson Edu. Inc., 2003.
- 3. Abstract Algebra : V.K. Khanna and S.K. Bhambri, Vikash Pub. House P. Ltd.
- 4. Topics in Algebra: I. N. Herstein, John Wiley & Sons, New York.

SEMESTER-I

PAPER –III MECHANICS SOS/ Math/C003

- I. Conservation of linear and angular momentum under finite and impulsive forces, Conservation of energy.
- II. Generalized coordinates, Lagrange's equations of motion, Small oscillations.
- II. Hamiltonian's canonical equations, Hamilton's principle and principle of least action.
- III. Euler's equations of motion, Kinetic energy, Eulerian angles, Instantaneous axis of rotation.

TEXT/REFERENCE BOOKS

- 1. Dynamics- Part II : A.S. Ramsey, Cambridge University Press, 1944.
- 2. Classical Mechanics: H. Goldstein, Pearson Education.
- 3. A Text Book on Dynamics : Ray and Sharma, S. Chand Ltd., 2005.
- 4. Dynamics of Rigid Body: S.L. Loney, Cambridge University Press.

SEMESTER-I

PAPER-IV COMPLEX ANALYSIS SOS/ Math/C004

- I. Power series of analytic functions,Convergence of power series,Radius of convergence,Taylor's and Laurent's series, Residue and poles, Singularities, Classification of singularities.
- II. Residues, Residue at infinity, Cauchy residue theorem, Applications of residue theorem in evaluation of improper real integrals.
- III. Conformal mapping: properties, Mobius transformation, Elementary examples.
- **IV.** Maximum modulus theorem, Mittag-Leffler theorem, Rouche's theorem, Concept of entire functions with simple example, Analytic continuation.

TEXT/REFERENCE BOOKS

- 1. Complex Analysis: J.W. Brown and R.V.Churchill, McGraw-Hill Ed. Private Ltd. 2015.
- 2. Complex Analysis: Dennis G. Zill, Jones & Bartlet Learning, 2016.
- 3. Complex Analysis: H. S. Kasana, PHI Learning.
- 4. Foundation of Complex Analysis:S. Ponnusamy, Alpha Int. Sci.

SEMESTER-I

PAPER –V OPERATIONS RESEARCH –I SOS/ Math/C005

- 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.
- II. Dual simplex method, Revised simplex method, Sensitivity analysis.
- III. Assignment and Transportation problems.
- IV. Theory of games, Integer linear programming.

TEXT/REFERENCE BOOKS

- 1. Operations Research: KantiSwarup, 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.

SEMESTER-I

PAPER-VI

VIVA-VOCE

SOS/ Math/C006

SEMESTER-II

PAPER-VII ABSTRACT ALGEBRA-II SOS/ Math/C007

- I. Embedding of rings, Ring of residue classes, Fundamental theorem on homomorphism of ring, Prime ideals, Maximal ideal.
- II. Euclidean ring, Properties of Euclidean ring, Module, sub-module, Module homomorphism, Linear sum and direct sum of sub-module
- III. Extension fields, Simple field extension, Algebraic field extension, Minimal polynomial, Roots of polynomials, Multiple roots, Splitting field.

IV. Automorphism of field, Fixed field, Normal extension, Galois group:Examples and characterizations, Construction with straight edge and compass.

TEXT/REFERENCE BOOKS

- 1. Contemporary Abstract Algebra : Josheph A. Gallian, Narosa Pub. House P. Ltd.
- 2. A First course in Abstract Algebra : John. B. Fraleigh, Pearson Edu. Inc., 2003.
- 3. Abstract Algebra : V.K. Khanna and S.K. Bhambri, Vikash Pub. House P. Ltd.
- 4. Topics in Algebra : I. N. Herstein, John Wiley & Sons, New York.

SEMESTER-II

PAPER-VIII FLUID DYNAMICS SOS/ Math/C008

- I. Kinematics of fluids, Lagrangian and Eulerian methods, Local and individual time rates of change, Equation of continuity, Boundary surface.
- 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, Helm-Holtz's equation.
- 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, Kineticenergy of finite and infinite liquid, Kelvin's minimum energy theorem, Mean value of the velocity potential over a spherical surface.
- 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, Blausius theorem.

TEXT/REFERENCE BOOKS

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

SEMESTER-II

PAPER-IX OPERATIONS RESEARCH-II SOS/ Math/C009

I. Inventory control, Functional role of inventory control, Classification of EOQ models with shortages and without shortages.

- II. Queuing theory, Characteristics of Queuing system, Probability distribution in queuing system, Single served queuing model, M|M|1 queuing models, Multiple server queuing models.
- III. Markov chain, Application of Markov analysis, State and transition probabilities, Steady state conditions, Sequencing problems, Processing n jobs through two and three machines.
- IV. Dynamic programming, Dynamic programming under certainty, Non-linear programming methods, Quadratic programming, Kuhn-Tucker conditions.

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, 2011.
- 4. Operations Research: R. Bronson, McGraw Hill, 1982.

SEMESTER-II

PAPER-X

REAL ANALYSIS SOS/ Math/C0010

- I. The Riemann-Stieltjes Integral: Definition and existence of Riemann-Stieltjes integral, Properties of integrals, Integration and differentiation, Fundamental theorem of calculus, Integration of vector-valued functions.
- II. Sequences and series of functions, Pointwise and uniform convergence, Cauchy criterion for uniform convergence, Uniform convergence and continuity, Uniform convergence and Riemann-Stieltjes integral, Uniform convergence and differentiation, Weierstrass approximation theorem.
- III. Power series, Algebra of power series, Uniqueness theorem for power series, Abel's theorem, Taylor's theorem.
- IV. Functions of several variables, Concept of functions of two variables, Continuity, Partial derivatives, Differentiability, Change of variables, The inverse function theorem, The implicit function theorem, Chain rule.

TEXT/REFERENCE BOOKS

- 1. Mathematical Analysis:S.C. Malik and Savita Arora, New Age Int. 1992.
- 2. Mathematical Analysis: T.M. Apostol, Pearson Edu., Taiwan Ltd., 1974.
- 3. Real analysis: H.L. Royden, Pearson, 2017.
- 4. Real Analysis:Terence Tao, Springer.

SEMESTER-II

PAPER-XI METRIC SPACES SOS/ Math/C0011

- 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.
- II. Convergent sequences, Cauchy sequences, Algebra of convergent sequences, Subsequences, Continuity at a point, Continuity over a apace, Algebra of real valued continuous functions in a metric space, Homeomorphism, Isometries, Uniform continuity.
- III. Complete metric spaces, Completeness and continuous mappings, Cantor's intersection theorem, Contraction mapping theorem, Connectedness in metric spaces, Properties of connectedness.
- 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, Compactness and uniform continuity, Lebesgue covering Lemma.

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.

SEMESTER-II

PAPER-XII

VIVA-VOCE

TOPOLOGY

SOS/ Math/C0012

SEMESTER-III

PAPER-XIII

- SOS/ Math/C0013
- I. Definition and examples of topological spaces, Closed sets, Closure, Dense subsets, Neighborhoods, Interior, Exterior and accumulation points, Bases and sub bases, subspaces, Product spaces and relative topology.
- II. Continuous function, Homeomorphism, Connected and disconnected sets, Components, Locally connected spaces.
- III. Countability axioms, First and second countable spaces, Lindelof's theorem, Separable spaces, Second countable and separability, Separable axioms: T0,T1, T2,T3, T3 $\frac{1}{2}$, T4 and their characterizations.

IV. Compactness, Continuity and compact sets, Basic properties of compactness, Compactness and finite intersection property,Sequentially and countably compact sets, Local compactness, Tychonoff's theorem.

TEXT/REFERENCE BOOKS

- 1. Topology: A First Course: James R. Munkres, Prentice Hall, Incorporated, 2000.
- 2. General Topology: J.L. Kelly, Springer, 1975.
- 3. Topology and Modern Analysis:G.F. Simmons, Tata McGraw-Hill.
- 4. General Topology: Seymour Lipchitz, Schaum Outline Series.

SEMESTER-III

PAPER –XIV DIFFERENTIAL EQUATIONS SOS/ Math/C0014

- I. Ordinary differential equations: Qualitative properties of solution, Oscillation, Wronskian, Sturm separation and comparison theorem, Picard iteration methods, Uniqueness and existence theorem.
- II. Ordinary points, Regular and singular points, Frobenius series solution for Legendre's and Bessel's differential equations with generating functions.
- III. Classification of PDE of 2nd order and canonical forms, Concept of separation of variable solution.
- IV. Solution of heat diffusion,Laplace and wave equations,Non-linear partial differential equation of second order.

TEXT/REFERENCE BOOKS

- 1. Differential equation with Applications and Historical notes: G.F. Simmons, CRC Press, Taylor & Francis Group.
- 2. A Course in ODE : B. Rai, D.P. Chaudhary &H.I.Freedman, Alpha Sci. Int. Ltd.
- 3. Advanced Differential Equations: M.D. Raisinghania, S. Chand Pvt. Ltd., 2008.

SEMESTER- III

PAPER- XV DIFFERENTIAL GEOMETRY SOS/ Math/ E001

- I. Curves in space; Arc length, Order of contact, Tangent, Normal, Binormal, Osculating, Plane, Serret-Frenet formulae, Curvature and torsion. Osculating circle and osculating sphere, Helix, Bertrand curves.
- II. Behaviour of a curve in the neighbourhood of a point. Concept of a surface, Envelope and developable surface, Parametric curves, Family of the surfaces, Edge of regression, Ruled surfaces, Central points.
- III. Fundamental forms and curvature of surfaces: First fundamental form. Second fundamental form of the surfaces of revolution, Weingarten's equation, Direction coefficients, Family of curves.
- IV. Local non-intrinsic properties of a surface Normal curvature, Principal directions, Principal curvatures, Minimal surface, Lines of curvature.

Rodrigues and Monge's theorem, Euler's theorem, Joachimisthal's theorem, Dupin's indicatrix, Third fundamental form.

TEXT/REFERENCE BOOKS

- 1. Differential Geometry: T.J. Willmore, Dover Pub. Inc., New York.
- 2. Differential Geometry of Three Dimensions: C.E. Weathrburn, Cambridge Univ. Press.
- 3. Elements of Differential Geometry: R.S. Millman& G.D. Parket, Prentice Hall.
- 4. Introduction to Differential Geometry: A. Goctz, Addison Wesley Pub. Co., 1970.

SEMESTER – III

PAPER-XVI MATHEMATICAL STATISTICS SOS/ Math/E002

- I. Elements of probability, Sample space, Discrete probability, Baye's theorem, Random variables and distribution functions, Mathematical expectations and moments.
- II. Some standard discrete and continuous univariate distributions: Binomial, Poisson, Normal, Gamma and Beta distributions.
- III. Correlation, Rank correlation, Regression line, Multiple and partial correlation of three variables only, Data reduction techniques, Canonical correlation.
- IV. Concepts of sampling, Stratified sampling and systematic sampling, Test of hypothesis: t,z ,chi square test.

TEXT/REFERENCE BOOKS

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

SEMESTER-III

PAPER-XVII CALCULUS OF VARIATIONS SOS/ Math/E003

- I. Variation of functional,Continuity and differentiability of functional, Necessary condition for an extremum,Euler's equation,Variational problems in parametric form, Functional depending on higher order derivatives and variational problems with subsidiary condition.
- II. The isoperimetric problem, Invariance of Euler's equation under coordinate transformation, General variational of functional, Variable end point problems, Transversality condition transversal theorem, Weierstrass-Endmann corner condition.

- III. Sufficient condition for extremum: second variation,Legendre's and Jacobi's necessary condition, Canonical transformation, Noether's theorem, The principle of least action, Conservation law, Hamilton Jacobi's equations.
- IV. Transformation of ODE and PDE into functionals and their solutions by Ritze, Galerkin, Collocation and Kantrovitch methods.

TEXT/REFERENCE BOOKS

- 1. Calculus of Variation:Gelfrand and Fomin, Dover Pub. Inc., New York.
- 2. Calculus of Variation:Elsgolt, University Press of the Pacific, 2003.
- 3. Calculus of Variation: A.S. Gupta, PHI Learning Pvt. Ltd., 2015.

SEMESTER-III

PAPER-XVIII COMPUTER FUNDAMENTALS AND DATA STRUCTURES SOS/ Math/E004

- I. History and classification of computers, Fundamentals of computer system: Data types, Number system, Complements; Floating point representation, Normalized floating point representation, Fixed point represented arithmetic computations.
- II. Truth tables, Boolean algebra, De-Morgan's theorem, Logical gates, Logic diagram, Logical expressions/functions, Karnaugh maps, Sum of product and product of sum, Combinational circuits and integrated circuits.
- III. Introduction to data structures, Arrays, Stack and queues, Linked lists, Singly and doubly linked lists, Binary trees, Operations on binary trees and applications.
- IV. Sorting, Searching, Algorithms and graphs.

TEXT/REFERENCE BOOKS

- 1. Fundamental of Computers : V. Raja Raman, PHI Learning Pvt. Ltd.
- 2. Introduction to Computers : P. Norto, Glencoe/ McGraw-Hill, 1998.
- 3. Data Structures with C: S. Lipschutz, Tata McGraw-Hill Pvt. Ltd.

SEMESTER -III

PAPER- XIX ALGEBRAIC CODING THEORY SOS/ Math/E005

- I. The communication channel, The coding problem, Types of codes, Errordetecting and error-correcting codes, Linear codes, Hamming metric, Description of linear block codes by matrices.
- II. Dual codes, Standard array, Step-by-step decoding, Modular representation, Error-correction, Capabilities of linear codes, Bounds of minimum distance for block

codes, Plotkin bound, Hamming sphere packing bound, Bounds for burst-error detecting and correcting codes.

- III. Important linear block codes, Hamming codes, Golaycodes, Perfect codes, Quasiperfect codes, Reed-Muller codes, Codes derived from Hadamard matrices, Product codes, Concatenated codes.
- IV. A double error correcting decimal code and an introduction to BCH codes, BCH bounds, Cyclic codes, Matrix representation of cyclic codes, Error detection and cyclic codes, MDS codes.

TEXT/REFERENCE BOOKS

- 1. Fundamental of Error- Correcting Codes: V. Pless and W.C. Huffman, Cambridge Univ. Press.
- 2. A First Course in Coding Theory: Ramond Hill, Oxford Univ. Press.
- 3. Error Correcting Coding Theory: M.Y. Rhee, McGraw-Hill, 1989.
- 4. Algebraic Coding Theory: E.R.Berlckamp, World Sci. Pub. Pvt. Ltd.

SEMESTER -III

PAPER -XX SELF-STUDY: (Choose any one):

Paper -XX (a) MATHEMATICAL METHODS SOS/Math/E006 (a)

- I Hermite polynomiasl.
- II Chebyshev polynomials.
- III Laguerre polynomials.
- IV Integral transforms.

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.
- 3. Integral Transform & Their Applications: L.Debnath&D.Bhatta, CRC Press.

PAPER- XX (b) TENSOR ANALYSIS AND SPECIAL THEORY OF RELATIVITY SOS/Math/E006 (b)

- I. Invariance Transformations of coordinates and its properties, Transformation by invariance, Transformations by covariance and contra variance, Tensor and their lows of transformations, Algebras of tensors- Quotient Tensors, Symmetric and skew symmetric tensors, Relative tensors.
- II. Metric Tensor, The fundamental and associated tensors, Christoffel's symbols, Transformations of Chrisffel's symbols, Covariant differentiation of tensors, Formulas for covariant differentiation, Ricci theorem, Riemann-Christoffel tensor and their properties.
- III. Einstein tensor, Riemannian and Euclidean Spaces (Existence Theorem), The e- systems and the generalized Kronecker deltas, Application of the e-systems.

IV. Special theory of relativity, Galilean transformation, Maxwell's equations, The ether theory, The principle of relativity, Relativistic kinematics, Lorentz transformation equations, Events and simultaneity, Example of Einstein strain, Time dilation, Longitudinal Contraction, Invariant Interval, Proper time and proper distance, World line, Example of twin paradox, Addition of velocities, Relativistic Doppler's effect.

TEXT/REFERENCE BOOKS

- 1. Tensor Analysis: I.S. Sokolnikoff, John Wiley and Sons, New York, 1964.
- 2. Classical Dynamics: D. Greenwood, Prentice Hall of India, New Delhi, 1985.
- 3. Tensor Calculus, Toronto, 1949 :J.L. Synge and A. Schild.
- 4. An Introduction to Theory of Relativity, New York, 1942: P.G. Bergman.

PAPER- XX (c) FINANCIAL MATHEMATICS SOS/Math/E006 (c)

- I. Single period model, Definitions of finance- pricing, Forward- one- step binary model, Ternary model- Characterization of no arbitrage, Risk-neutral probability measure
- 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
- III. Brownian motion, Definition of the process, Levy's construction of brownian motion, The reflection principle and scaling, Martingales, Continuous time.
- 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: MarekMusielaandMarekRuthowshi, SpringerVerlag, New York, 1988.

PAPER-XXI

VIVA-VOCE

SOS/Math/C0015

SEMESTER –IV

PAPER-XXII MEASURE AND INTEGRATION SOS/Math/C0016

- I. Lebesgue outer measure, Measure of open and closed sets,Borel sets, Measurable sets,Measure of cantor's ternary set, Non-measurable sets.
- II. Measurable functions, Algebra of measurable functions, Step functions, Characteristic function, Simple functions, Convergence in measure, Egoroff's theorem, Reisz-Fisher theorem.
- III. Lebesgue Integral and their properties, General Lebesgue integrals, Lebesgue integrals for unbounded functions, Convergence theorems, Fatou Lemma.
- IV. Functions of bounded variations, Absolutely continuity, Variation function, Jordan-decomposition theorem, Indefinite integral and its characterizations, Differentiation of an integral, Lebesgue differentiation theorem.

TEXT/REFERENCE BOOKS

- 1. Real Analysis: H.L. Royden, Pearson, 2017.
- 2. Measure and Integration: S.K. Berberian, The Macmillan Company, 1965.
- 3. Lebesgue Measure and Integration: P.K. Jain and V.P. Gupta, Wiley, 1986.
- 4. Measure Theory and Integration: G. De. Barra, Horwood, 2003.

SEMESTER-IV

PAPER- XXIII FUNCTIONAL ANALYSIS SOS/Math/C0017

- I. Normed linear spaces, Banach spaces, Subspaces, Quotient Spaces, Equivalent, Norms.
- II. Bounded linear Transformation/operators, Hahn- Banach theorem, Open mapping theorem, Closed graph theorem, Uniform boundedness principle.
- III. Inner product spaces, Hilbert spaces, Orthogonality of vectors, Orthogonal complements and projection theorem, Riesz representation theorem, Orthonormal Sets.
- IV. Operators on Hilbert Spaces, Self-adjoint, Normal and unitary operators, Orthogonal projection operators.

TEXT/REFERENCE BOOKS

- 1. Functional Analysis: P.K. Jain, O.P. Ahuza and Khalil Ahamad, Wiley, 1996.
- 2. Topology and Modern Analysis: G.F. Simmons, Tata McGraw-Hill.
- 3. Introductory functional Analysis with Applications: E. Kreyszig, Wiley, 1989.
- 4. Functional Analysis: B.V. Limaye, New Age Int. Pvt. Ltd.

SEMESTER IV

Paper-XXIV LINEAR INTEGRAL EQUATIONS SOS/Math/E007

- I. Classification of integral equations, Relation between differential and integral Equations, Fredholm integral equations, Fredholm equations of second kind with separable kernels, Eigen values and eigen functions
- II. Volterra integral equations, Resolvent kernel of Volterra equation, Convolution type kernel, Integral equations with symmetric kernel.
- III. Method of successive approximation for Fredholm and Volterra equations of the second kind.
- IV. Classical Fredholm theory, Singular integral equations, Hilbert type integral equations, Integral equation with Green's function type kernels.

TEXT/REFERENCE BOOKS

- 1. Integral Equations and Boundary Value Problem : M.D. Raisinghania, S. Chand.
- 2. Linear Integral Equations: W. V. Lovit, Dover Pub. Int. New York.
- 3. Linear Integral Equations: R.P. Kanwal, BirkhauserBoston, 1996.
- 4. Integral Equations: L. G. Chambers, International Textbook Co., 1976.

SEMESTER-IV

PAPER-XXV

FLUID MECHANICS SOS/ Math/E008

- I. Motion of the cylindrical and elliptic cylinders.
- II. Motion of Sphere, Motion of a sphere in an infinite mass of the liquid at rest at infinity, Liquid streaming past a fixed sphere, Equation of motion of a sphere, Pressure distribution.
- III. General theory of stresses and rate of strains, Newton's law of viscosity, State of stress, Principal stresses and principal directions, Transformations of two and three stresses components and rate of strain components, Relation between stresses and rate of strain components, Translation, Rotation and rate of deformation.
- IV. Navier-Stokes equation of motion; Energy equation for viscous fluid, Energy dissipation due to viscosity.

TEXT/REFERENCE BOOKS

- 1. Foundation to Fluid Mechanics: W.Yuan, Prentice Hall Pvt. Ltd., 1960.
- 2. Text book of Fluid Dynamics: F. Chorlton, CBS Pub. & Dist., 2004.
- 3. An Introduction to Fluid Mechanics: G.K. Batchlor, Cambridge Univ. Press.

4. Fluid Dynamics: M.D. Raisinghania, S. Chand.

SEMESTER-IV

PAPER- XXVI FUZZY SET THEORY SOS/Math/E009

- I. Fuzzy sets, Basic definitions, Alpha-cut sets, Convex fuzzy sets, Basic operation on fuzzy sets, Types of fuzzy sets, Cartesian products, Algebraic products, Bounded sum and differences, t-norms and t-corners.
- II. The extension principle, The Zadeh's extension principle, Images and inverse image of fuzzy sets, Fuzzy numbers, Element of fuzzy arithmetic.
- III. Fuzzy relation and fuzzy graphs. Fuzzy relation on fuzzy sets, composition of fuzzy relation, min-max composition and properties, equivalence relations, fuzzy compatibility relation, Fuzzy relation equations.
- IV. Fuzzy logic, An overview of classical logic, Multivalued logic, Fuzzy propositions, Fuzzy qualifiers, Linguistic variables and hedge.

TEXT/REFERENCE BOOKS

- 1. Fuzzy sets and Fuzzy logic: G.L. Klir and Yuan, World Sci. Pub. Co. Pvt. Ltd.
- 2. Fuzzy set theory and its Applications: H.J. Zimmermann, Springer, 1991.
- 3. Fuzzy set theory, Fuzzy logic and their Applications: A.K. Bhargava, S. Chand.
- 4. First Course on Fuzzy Theory and Applications :Kwang H. Lee, Springer, 2004.

SEMESTER-IV

PAPER-XXVII MATHEMATICAL MODELING SOS/Math/E010

- I. Mathematical Modeling through ordinary differential equations of first order, Linear growth and decay models, Non-linear growth and decay models, Compartment models- dynamics problem, Geometrical problems.
- II. Mathematical Modeling through systems of ordinary differential equations of first order, Population dynamics, Epidemics-compartment models, Economics, Medicine, Arm-race, Battles and international trade- dynamics.
- III. Mathematical modeling through ordinary differential equations of second order, Planetary motions, Circular motion, Motion of satellites, Mathematical modeling through linear differential equations of second order, Miscellaneous mathematical models.
- IV. Mathematical modeling through difference equations, Simple models, Basic theory of linear difference equations with constant coefficients, Economics and finance- population- dynamics and genetics- probability theory.

TEXT/REFERENCE BOOKS

1. Mathematical Modeling: J.N. Kapur, New Age Int. Pvt. Ltd. 2008.

2. Mathematical Models in Biology and Medicine: J. N. Kapur, New Delhi, Affiliated East-West Press, 1985.

- 3. Mathematical Modeling: Dick Clements, Cambridge Univ. Press, 2012.
- 4. The Nature of Mathematical Modeling: Neil Gershenfeld, Cambridge Univ. Press.

SEMESTER-IV

PAPER- XXVIII NUMBER THEORY SOS/MATH/E011

- I. The division algorithm, The gcd, The Euclidean algorithm, Diophantine equation ax + by = c, The fundamental theorem of arithmetic, The sieve of Eratosthenes, Goldbach conjecture.
- II. The theory of congruences, Binary and decimal representation of integers, Linear congruence and Chinese remainder theorem, Fermat's theorem, Wilson's theorem.
- 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.
- 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.

PAPER-XXI

VIVA-VOCE

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