# **POOMPUHAR COLLEGE (AUTONOMOUS)**

(of the Tamil Nadu H.R & C.E Department)

(Accredited B+ By NAAC) MELAIYUR 609 107



# **M.Sc SYLLABUS**

# (FROM THE ACADEMIC YEAR 2019-2020 ONWARDS)

# PG & RESEARCH

# **DEPARTMENT OF MATHEMATICS**



# POOMPUHAR COLLEGE (AUTONOMOUS) OF THE TAMIL NADU HR & CE DEPARTMENT MELAIYUR - 609 107

# M.Sc Mathematics – Course Structure under CBCS (For the candidates admitted from the academic year 2019 -2020 onwards)

| ster     | G                          | Course Course Title   |    | Credit | Exam<br>Hrs | Marks |     |       |
|----------|----------------------------|---|----|--------|-------------|-------|-----|-------|
| Semester | Course                     |   |    | Cr     | H<br>KH     | Int.  | Ext | Total |
|          | Core Course – I (CC)       | Linear Algebra  | 6  | 5      | 3           | 25    | 75  | 100   |
|          | Core Course – II<br>(CC)   | Real Analysis   | 6  | 5      | 3           | 25    | 75  | 100   |
| Ι        | Core Course – III (CC)     | Mathematical Statistics                                     | 6  | 4      | 3           | 25    | 75  | 100   |
|          | Core Course - IV<br>(CC)   | Ordinary Differential<br>Equations                          | 6  | 4      | 3           | 25    | 75  | 100   |
|          | Core Course – V (CC)       | Calculus of Bounded<br>Variations and Fourier<br>Transforms | 6  | 5      | 3           | 25    | 75  | 100   |
|          |                            | Total   | 30 | 23     |             |       |     | 500   |
|          | Core Course – VI<br>(CC)   | Complex Analysis  | 6  | 5      | 3           | 25    | 75  | 100   |
|          | Core Course – VII<br>(CC)  | Algebra   | 6  | 5      | 3           | 25    | 75  | 100   |
| Π        | Core Course – VIII<br>(CC) | Topology  | 6  | 5      | 3           | 25    | 75  | 100   |
|          | Core Course – IX (CC)      | Partial Differential Equations                              | 6  | 5      | 3           | 25    | 75  | 100   |
|          | Elective – I               | Any one from the list                                       | 6  | 4      | 3           | 25    | 75  | 100   |
|          |                            | Total   | 30 | 24     |             |       |     | 500   |

| I        |                  |                                   | urs                  |        | sinc        | Μ   | arks |       |
|----------|------------------|-----------------------------------|----------------------|--------|-------------|-----|------|-------|
| Semester | Course           | Course Title                      | Instr Hours<br>/Week | Credit | Exam. Hours | Int | Ext  | Total |
|          | Core Course X    | Measure Theory and<br>Integration | 6                    | 5      | 3           | 25  | 75   | 100   |
|          | Core Course XI   | Functional Analysis               | 6                    | 5      | 3           | 25  | 75   | 100   |
| III      | Core Course XII  | Classical Dynamics                | 6                    | 4      | 3           | 25  | 75   | 100   |
|          | Elective II      | Any one from the list             | 6                    | 4      | 3           | 25  | 75   | 500   |
|          | Elective III     | Any one from the list             | 6                    | 4      | 3           | 25  | 75   | 100   |
|          |                  | Total                             | 30                   | 22     |             |     |      | 500   |
|          | Core Course XIII | Differential Geometry             | 6                    | 5      | 3           | 25  | 75   | 100   |
|          | Core Course XIV  | Graph Theory                      | 6                    | 4      | 3           | 25  | 75   | 100   |
| IV       | Elective IV      | Any one from the list             | 6                    | 4      | 3           | 25  | 75   | 100   |
|          | Elective V       | Any one from the list             | 6                    | 4      | 3           | 25  | 75   | 100   |
|          | Project Work     |                                   | 6                    | 4      | 3           | 25  | 75   | 100   |
|          |                  | Total                             | 30                   | 21     |             |     |      | 500   |
|          |                  | Grand Total                       | 120                  | 90     |             |     |      | 2000  |

# ELECTIVES

| ELECTIVE – I | (ANY ONE)  |
|--------------|--|
| 1            | Non-linear Differential equations                |
| 2            | Theory of numbers                                |
| 3            | Integral Equations                               |
| ELECTIVES II | I & III (ANY TWO)                                |
| 1            | Stochastic Processes                             |
| 2            | Combinatorics                                    |
| 3            | Tensor Analysis and Special Theory of Relativity |
| 4            | Mathematical Modelling                           |
| ELECTIVES I  | V & V (ANY TWO)                                  |
| 1            | Financial Mathematics                            |
| 2            | Stochastic Differential Equations                |
| 3            | Optimization Techniques                          |
| 4            | Fuzzy Mathematics                                |

# Note:

| Core Courses (include Theory & Pr | oject) |
|-----------------------------------|--------|
| No. of Courses                    | 15     |
| Credit per Course                 | 4 – 5  |
| Total Credits                     | 70     |
| Elective Courses                  |        |
| No. of Courses                    | 5      |
| Credit per Course                 | 4      |
| Total Credits                     | 20     |

|        | Internal | External |
|--------|----------|----------|
| Theory | 25       | 75       |

# Project

| Disserta | ation       | 80 Marks | [2 revi | ews - 20+20 | = | 40 marks |
|----------|-------------|----------|---------|-------------|---|----------|
|          | Report Valu | ation]   | =       | 40 marks    |   |          |
| Viva     |             | 20 Marks |         |             |   | 20 marks |

| Passi | ing Minimu | ım in a Subje | ct         |
|-------|------------|---------------|------------|
|       | CIA        | 50%           | (13 marks) |
| UE    | 5          | 50%( 37 Marl  | ks)        |

Total 50 Marks

# **Programme Outcomes:**

**PO1: Disciplinary Knowledge:** Capable of demonstrating comprehensive knowledge and understanding of one or more disciplines that form a part of a postgraduate programme of study.

## **PO2: Ethical Value**

Ability to incorporate quality, ethical and legal value-based perspectives to all organizational activities.

## PO3: Individual and Team Leadership Skill

Capability to lead themselves and the team to achieve organizational goals.

## PO4: Employability & Entrepreneurial Skill

Inculcate contemporary business practices to enhance employability skills in the competitive environment. Equip with skills and competencies to become an entrepreneur.

## **PO5:** Contribution to Society

Succeed in career endeavors and contribute significantly to society.

### **Programme Specific Outcomes:**

### **PSO1: Placement**

Attain mastery in fundamental mathematical concepts like Algebra, Analysis, Geometry etc. so as to gain the ability to understand and deal with abstract concepts.

### **PSO 2: Entrepreneur**

To create effective entrepreneurs by enhancing their critical thinking, problem solving, decision making and leadership skill that will facilitate start-ups and high potential organizations.

## **PSO3: Research and Development**

Design and implement HR systems and practices grounded in researches that comply with employment laws, leading the organization towards growth and development.

### **PSO4:** Contribution to Business World

To produce employable, ethical and innovative professionals to sustain in the dynamic business world.

# **PSO 5: Contribution to the Society**

To contribute to the development of the society by collaborating with stakeholders for mutual benefit.

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : I                |
| Part III  | : Core Paper I     |

Subject Code : No of hours : 6 No of credits : 5

# Title of the Paper: LINEAR ALGEBRA

## **Objectives:**

1. To give the students a thorough knowledge of the various aspects of Linear Algebra.

2. To train the students in problem-solving as a preparatory for competitive exam.

# Unit - I

Systems of linear Equations – Matrices and elementary row operations – Row - reduced echelon Matrices – Matrix multiplication – Invertible matrices – Vector spaces – Subspaces – Bases and dimension – Computations concerning subspaces.

## Unit - II

The algebra of linear transformations – Isomorphism of vector spaces – Representations of linear transformations by matrices - Linearfunctionals- The double dual – The transpose of a linear transformation.

# Unit - III

The algebra of polynomials – Lagrange Interpolation – Polynomial Ideals – The prime factorization of a polynomial, Commutative rings – Determinant functions – Permutations and the uniqueness of determinants – Additional properties of determinants.

### Unit - IV

Characteristic values – Annihilating polynomials, Invariant subspaces – Simultaneous triangulation and simultaneous - Diagonalization – Direct-sum decompositions.

# Unit - V

Invariant direct sums – The primary decomposition theorem – Cyclic subspaces – Cyclic decompositions and the rational form.

### **Text Book**

[1] Kenneth Hoffman and Ray Kunze, Linear Algebra, Second Edition, Prentice – Hall of India Private Limited, New Delhi :1975.

| Unit - I   | - Chapters 1 and 2 (Except sections 1.1, 2.4, 2.5) |
|------------|--|
| Unit - II  | - Chapter 3  |
| Unit - III | - Chapter 4 and Chapter 5, Sections 5.1 to 5.4     |

Unit - IV- Chapter 6, Sections 6.1 to 6.6Unit - V-Chapter 6, Sections 6.7 and 6.8 and Chapter 7, Sections 7.1, 7.2

## **Reference Books**

 I.N. Herstein, Topics in Algebra, Wiley Eastern Limited, New Delhi, 1975.
 I.S. Luther and I.B.S. Passi, Algebra, Vol.I – Groups, Vol.II- Rings, Narosa Publishing House (Vol.I – 1996, Vol.II- 1999)
 N. Jacobson, Basic Algebra, Vols. I & II, Freeman, 1980 (also published byHisdustan Publishing Company)

### Signature of the Subject Experts:

#### Signature of the HOD

#### **COURSE OUTCOMES**

Students will be introduced to and have the knowledge of many mathematical concepts, Examples and Counter Examples, Proof Techniques and Problem Solving studied in Linear Algebra such as

- 1) Systems of linear equations
- 2) The algebra of linear Equations
- 3) The algebra of Polynomials
- 4) Determinant functions
- 5) Diagonalization, Decompositions.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 3   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 3   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 3   |

(For those who are joining in 2019 – 2020 and after)

Programme: M.Sc MathematicsSemester: IPart III: Core Paper II

Subject Code : No of hours : 6 No of credits : 5

### Title of the Paper:REAL ANALYSIS

#### **Objectives:**

- 1. To give the students a thorough knowledge of the various aspects of Real line and Metric Spaces which is imperative for any advanced learning in Pure Mathematics.
- 2. To train the students in problem-solving as a preparatory for competitive exams.

#### Unit –I

**Basic Topology:**Finite, Countable and Uncountable Sets – Metric spaces – Compact sets – Perfect sets – Connected sets.

### Unit –II

**Numerical Sequences and Series:**Sequences – Convergence – Subsequences - Cauchy Sequences – Upper and Lower Limits - Some Special Sequences – Tests of convergence – Power series – Absolute convergence – Addition and multiplication of series – Rearrangements.

### Unit –III

**Continuity:**Limits of functions – Continuous functions – Continuity and Compactness – Continuity and connectedness – Discontinuities – Monotonic functions – Infinite limits and limits at infinity. Differentiation: Derivative of a real function – Mean value Theorems -Intermediate value theorem for derivatives – L'Hospital Rule – Taylor's Theorem – Differentiation of vector valued functions.

### Unit –IV

**Riemann – Stieltjes Integral:**Definition and Existence – Properties – Integration and Differentiation – Integration of vector valued functions –Rectifiable curves.

### Unit –V

**Sequences and Series of Functions:**Uniform Convergence and Continuity – Uniform Convergence and Differentiation – Equicontinuous families of functions – The Stone – Weierstrass Theorem.

## **Text Books:**

[1] Walter Rudin, Principles of Mathematical Analysis, Third Edition, Mcgraw Hill, 1976.

Unit - I-Chapters 2Unit - II-Chapters 3Unit - III-Chapter4 & 5Unit - IV-Chapter 6Unit - V-Chapter 7

## **Reference Books:**

Tom P. Apostol, Mathematical Analysis, Narosa Publishing House, New Delhi, 1985.
 A.J. White, Real Analysis : An Introduction, Addison Wesley Publishing Co., Inc. 1968.
 Serge Lang, Analysis I & II, Addison-Wesley Publishing Company, Inc. 1969.

### Signature of the Subject Experts:

#### Signature of the HOD

### **COURSE OUTCOMES**

Our successful completion of this course, students will be able to

- 1) Demonstrate an understanding the theory of function of bounded variations, sequence of functions, Riemann Stieltjes integrals.
- 2) To apply the theory in the course to solve a variety of problems at an appropriate Level of difficulty.
- 3) Demonstrate skills in constructing rigorous mathematical analysis.
- 4) The student will gain confidence in proving theorems and solving problems.
- 5) Student will understand the generalized concept of Differential Calculus.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 3   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 3   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 3   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : I                |
| Part III  | : Core Paper III   |

Subject Code : No of hours : 6 No of credits : 4

## **Title of the Paper:MATHEMATICAL STATISTICS**

#### **Objectives:**

- 1. To interpret the results of an inferential test and understand the limitations of each procedure.
- 2. To compute descriptive and inferential statistics using a calculator.

#### Unit- I

Chebyshev's inequality: Generalised form of Bienayme – Chebyshev inequality – Convergence in Probability – Weak law of large numbers: Bernoulli's law of large numbers ,Markoff's theorem, Khintchin's theorem – Borel Cantelli lemma.

## Unit – II

Negative binomial distribution - Geometric distribution – Hyper geometric distribution.

#### Unit – III

Gamma distribution – Beta distribution of second kind – Beta distribution of first kind – The exponential distribution – Weibul distribution.

#### Unit - IV

Test of significance for large samples – Sampling of Attributes – Test for single proposition, difference of proposition - Test of significance for single mean, difference of mean, difference of standard deviations.

#### Unit - V

Theory of Estimation: Introduction – Characteristic of estimators: Consistency – unbiasedness – efficiency of estimators – minimum variance unbiased estimators – sufficiency – MUV and Black wellisation – Methods of estimation: Maximum likelihood estimators.

#### **Text Books:**

[1] S.C.Gupta, V.K.Kapoor, Fundamentals of Mathematical Statistics, Sultan Chand and Sons, New Delhi, 2015.

**Unit** – **I:**Chapter 6, Section 6.13-6.16 **Unit** – **II:**Chapter 7, Section 7.4 – 7.6. **Unit – III:** Chapter 8, Section 8.3 -8.6,8.8. **Unit – IV:**Chapter 12, Section 12.8 – 12.15. **Unit –V:**Chapter 15, Section 15.1 – 15.3.1.

## **Reference Books:**

[1] Gupta, S.C, Fundamentals of Applied Statistics, S. Chand & Sons, New Delhi, 1993.

- [2] Gupta, S.C, Statistical Methods, Sultan Chand, New Delhi, 2002.
- [3] Speigal, M.R, Theory and Problems of Statistics, McGraw Hill Book Co., London, 1992.

# Signature of the Subject Experts:

Signature of the HOD

# **COURSE OUTCOMES**

After completion of this course the student will be able to

- 1) Apply the concepts of random variables in real life situations.
- 2) Identify the type of statistical situation to which different distributions can be applied.
- 3) Calculate moments and their functions.
- 4) Explore knowledge in the various significance tests for statistical data.
- 5) Analyze statistical data using ANOVA.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 3   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 3   | 3   |
| CO5   | 3   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 – 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : I                |
| Part III  | : Core Paper IV    |

Subject Code : No of hours : 6 No of credits :4

#### **Title of the Paper: ORDINARY DIFFERENTIAL EQUATIONS**

#### **Objectives:**

1. To give an in-depth knowledge of differential equations and their applications.

2. To study the existence, uniqueness, stability behaviour of the solutions of the ODE.

#### Unit -I

The general solution of the homogeneous equation – The use of one known solution to find another – The method of variation of parameters – Power Series solutions – A review of power series – Series solutions of first order equations – Second order linear equations; Ordinary points.

#### Unit - II

Regular Singular Points – Gauss's hypergeometric equation – The Point at infinity - Legendre Polynomials – Bessel functions – Properties of Legendre Polynomials and Bessel functions.

#### Unit - III

Linear systems of first order equations – Homogeneous equations with constant coefficients – The existence and uniqueness of solutions of initial value problem for first order ordinary differential equations.

#### Unit - IV

Oscillation theory and boundary value problems – Qualitative properties of solutions – Sturm comparison Theorems – Eigenvalues, Eigenfunctions and the vibrating string.

### Unit - V

Nonlinear equations: Autonomous Systems – The phase plane and its phenomena – Types of critical points – Stability – Critical points and stability for linear systems.

#### **Text Books:**

[1] G.F. Simmons, Differential Equations with Applications and Historical Notes, TMH, New Delhi, 1984.

**Unit** –**I:** Chapter 3: Sections 15, 16, 19 and Chapter 5: Sections 25 to 27 **Unit** – **II:**Chapter 5: Sections 28 to 31 and Chapter 6: Sections 32 to 35 **Unit** –**III:**Chapter 7: Sections 37, 38 and Chapter 11: Section 55 Unit – IV:Chapter 4: Sections 22 to 24 Unit –V: Chapter 8: Sections 42

# **Reference Books:**

[1] W.T. Reid, Ordinary Differential Equations, John Wiley & Sons, New York, 1971.[2] E.A. Coddington and N. Levinson, Theory of Ordinary Differential Equaitons, McGraw Hill Publishing Company, New York, 1955.

## Signature of the Subject Experts:

Signature of the HOD

# **COURSE OUTCOMES**

After successful completion of the course the student will be able to:

- 1) Understand the concept of Wronskian formula;
- 2) Understand the concept of initial value problems;
- 3) Understand the concept of Existence and uniqueness theorems;
- 4) Understand the Bessel Function;
- 5) Understand the Lipschitz condition;

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : I                |
| Part III  | : Core Paper V     |

Subject Code : No of hours : 6 No of credits : 5

#### Title of the Paper:CALCULUS OF BOUNDED VARIATIONS AND FOURIER TRANSFORMS

#### **Objectives:**

1. To introduce the concept of calculus of variations and their applications.

2. To study the different types of transforms and their properties.

#### Unit -I

Calculus of Variations – Maxima and Minima – The simplest case – Natural boundary and transition conditions – Variational notation – More general case – Constraints and Lagrange Multipliers – Variable and points – Strum – Liouville Problems.

### Unit -II

Fourier transform – Fourier sine and cosine transforms – Properties convolution – Solving intergral equations – Finite Fourier transform – Finite Fourier Sine and cosine transforms.

### Unit -III

Application of Fourier Transforms in initial and boundary value problem– Application of infinite Fourier transforms – Choice of infinite sine or cosine transform examples – Application of finite Fourier transforms – Finite Fourier transforms of partial derivatives – Choice of finite sine or cosine transforms examples.

### Unit - IV

Hankel Transforms: Inversion Formula for the Hankel transform – Some important results for Bessel functions- Linearity property examples Hankel Transform of the derivatives fo a function – Hankel transform of  $d^2f / dx^2 + 1/x df / dx - n^2 / x^2(f)$  - Parseval's Theorem examples.

### Unit - V

The Finite HankelTransforms:Another form of Hankel Transform examples – Hankel transform of df / dx - Hankel Transform of  $d^2 f / dx^2 + 1/x df / dx$  where P is the root of the equation Jn (ap) = 0 - Hankel Transform  $d^2 f / dx^2 + 1/x df / dx - n^2 / x^2$  (f)where P is the root of the equation Jn (ap) = 0 examples.

# **Text Books :**

Ram P. Kanwal – Linerar integral equations Theory and practice Academic Press 1971.
 A.R.Vasishtha, R.K. Gupta, Integral Transforms, Krishna Prakashan media PVT Ltd, 2002.

| Unit - I   | - Chapter 2 Sections 2.1 to 2.9 of [1] |
|------------|--|
| Unit - II  | - Chapter 6 and 7 of [2]               |
| Unit - III | - Chapter 8 of [2]                     |
| Unit - IV  | - Chapter 9 of [2]                     |
| Unit - V   | - Chapter 10 of [2]                    |
|            |  |

# **Reference Books**

[1] LokenathDebnath.J, Integral Transforms and their applications, Third Edition, Chapman and Hall , CRC Press, 2014.

# Signature of the Subject Experts:

## Signature of the HOD

# **COURSE OUTCOMES**

On successful completion of the course, the students will be able to

- 1) Understand the terminologies that are used in the wavelets, from Fourier analysis to wavelet analysis.
- 2) Determine the concepts of the Fourier and Inverse Fourier Transforms.
- 3) Know the Wavelet Transforms and Time Frequency Analysis.
- 4) Learn the concepts on Cardinal Spline Analysis.
- 5) Study the Scaling Functions and Wavelets theory.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

#### **POOMPUHAR COLLEGE (AUTONOMOUS)** of the Tamil Nadu HR & CE Department

Department of Mathematics

(For those who are joining in 2019 – 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : II               |
| Part III  | : Core Paper VI    |

Subject Code : No of hours : 6 No of credits : 5

#### Title of the Paper: COMPLEX ANALYSIS

Objectives:

- 1. To introduce the concept of calculus of variations and their applications.
- 2. To study the different types of transforms and their properties.

#### Unit - I

Fundamental theorems in complex integration:Line Integrals – Rectifiable Arcs – Line Integrals as Functions of Arcs – Cauchy's Theorem for a Rectangle – Cauchy's Theorem in a Disk; Cauchy's Integral Formula: The Index of a Point with Respect to a Closed Curve – The Integral Formula – Higher Derivatives.

#### Unit - II

Local Properties of Analytic Functions - Removable Singularities - Taylor's Theorem – Integral representation of the  $n^{th}$  term - Zeros and Poles – Algebraic order of f(z) – Essential Singularity - The Local Mapping – The Open Mapping Theorem - The Maximum Principle.

### Unit - III

The General Form of Cauchy's Theorem:Chains and Cycles – Simple Connectivity – Homology – The General Statement of Cauchy's Theorem – Proof of Cauchy's Theorem – Locally Exact Differentials – Multiply Connected Regions; The Calculus of Residues: The Residue Theorem – The Argument Principle – Evaluation of Definite Integrals

### Unit -IV

Harmonic Functions: Definition and Basic Properties – The Mean-value Property – Poisson's Formula – Schwarz's Theorem – The Reflection Principle; Power series expansions-Weierstrass's Theorem – The Taylor Series – The Laurent Series.

### Unit- V

Simply periodic functions – Representation by exponentials – The Fourier Development – Functions of finite order – Doubly periodic functions – the Period Module – Uni-modular Transformations – The Canonical Basis – General Properties of Elliptic Functions.

#### **Text Books:**

[1] Lars V.Ahlfors, Complex Analysis, Third Ed. McGraw-Hill Book Company, Tokyo, 1979.

Unit – I :Chapter 4: 1.1-1.5, 2.1-2.3 Unit – II :Chapter 4: 3.1, 3.2, 3.3,3.4 Unit – III: Chapter 4: 4.1-4.7, 5.1-5.3 Unit –IV:Chapter 4: 6.1-6.5, and Chapter 5: 1.1-1.3 Unit – V:Chapter 7: 1.1 – 1.3, 2.1 – 2.4

# **Reference Books:**

 Serge Lang, Complex Analysis, Addisn Wesley, 1977.
 S.Ponnusamy, Foundations of Complex Analysis, Narosa Publishing House, New Delhi, 1997.
 V.Karunakaran, Complex Analysis.

### Signature of the Subject Experts:

### Signature of the HOD

## **COURSE OUTCOMES**

On successful completion of the course, the students will be able to

- 1) To learn the concepts of Complex Integration.
- 2) Compute the Taylor's theorem, to determine the nature of the removableSingularities, zeros and poles.
- 3) Explain the convergence of power series and develop analytical capabilities in Taylor or Laurent series in a given domain;
- 4) Determine the concept of conformal mapping of polygons, to find Schwarz Christoffel formula.
- 5) With this course students are prepared to learn about advance complex Analysis.

|       | 1   | DOA | <b>D</b> 00 | <b>DO</b> 4 |     |
|-------|-----|-----|-------------|-------------|-----|
| PO/CO | PO1 | PO2 | PO3         | PO4         | PO5 |
| CO1   | 3   | 3   | 3           | 2           | 3   |
| CO2   | 3   | 3   | 2           | 3           | 2   |
| CO3   | 2   | 2   | 3           | 3           | 3   |
| CO4   | 3   | 3   | 3           | 2           | 3   |
| CO5   | 2   | 3   | 3           | 3           | 2   |

#### POOMPUHAR COLLEGE (AUTONOMOUS)

## of the Tamil Nadu HR & CE Department Department of Mathematics

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : II               |
| Part III  | : Core Paper VII   |

Subject Code : No of hours : 6 No of credits : 5

## Title of the Paper:ALGEBRA

#### **Objectives:**

- 1. To give foundation in Algebraic structures like Group ,Rings.
- 2. To train the students in problem solving in Algebra.

### Unit – I

A counting principle – Normal subgroups and quotient groups –Homomorphisms–Automorphisms.

### Unit – II

Cayley's theorem – Permutation groups – Another counting principle –Sylow's theorem.

### Unit - III

Ring Theory: Homomorphism of rings – Ideals and quotient rings – More ideals and quotient rings – Polynomial rings – Polynomials over the rational field – Polynomials over commutative rings.

### Unit – IV

More about roots – Simple extensions- Separable extensions – Fixed fields - .Symmetric rational functions – Normal extensions – Galois groups – Fundamental theorem of Galois Theory.

### Unit – V

Solvable groups – The commutator subgroup – Solvability by radicals – Finite fields – Wedderburn theorem.

### **Text Books:**

[1] I.N. Herstein, Topics in Algebra, Second Edn, Wiley Eastern Limited.

Unit – I:Chapter 2,Sections 2.5 to 2.8 Unit – II:Chapter 2, Sections 2.9 to 2.12 Unit – III:Chapter 3, Sections 3.3, 3.4, 3.5, 3.9, 3.10, 3.11 Unit – IV:Chapter 5, Sections 5.5, 5.6 Unit – V - Chapter 5, Sections 5.7 and Chapter7: Sections 7.1, 7.2

Surjeetsingh ,QaziZamaeeruddin, Modern algebra, Vikas publishing house Pvt Ltd.
 Michael Artin, Algebra,Preantice- Hall of India, New Delhi, 1994.

#### Signature of the Subject Experts:

Signature of the HOD

## **COURSE OUTCOMES**

At the end of the course, the student will be able

- 1) To find the number of Sylow sub groups.
- 2) To find the number of non-Isomorphic Abelian groups.
- 3) To understand fields and roots of polynomials.
- 4) To find the splitting field, Galois group of the given polynomial.
- 5) To check whether the given polynomial is solvable by radicals or not.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 3   | 3   | 2   |
| CO3   | 2   | 3   | 3   | 3   | 3   |
| CO4   | 3   | 2   | 3   | 3   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : II               |
| Part III  | : Core Paper VIII  |

Subject Code : No of hours : 6 No of credits : 5

## Title of the Paper: TOPOLOGY

## **Objectives:**

- 1. To study the concepts concerned with properties that are preserved under continuous deformations of objects.
- 2. To train the students to develop analytical thinking and the study of continuity and connectivity.

#### Unit - I

**Topological spaces:** Topological spaces – Basis for a topology – The order topology – The product topology on X x Y – The subspace topology –Closed sets and limit points.

#### Unit - II

**Continuous functions:** Continuous functions – the product topology – The metric topology – The metric topology continued.

### Unit - III

**Connectedness:** Connected spaces– Connected subspaces of the Real line –Components and local connectedness.

#### Unit - IV

**Compactness:** Compact spaces – Compact subspaces of the Real line – Limit Point Compactness – Local compactness.

#### Unit - V

**Countability and separation axioms:** The countability axioms – The separation axioms – Normal spaces – The Urysohn Lemma.

#### **Text Books:**

[1] James R. Munkres, Topology (2nd Edition), Pearson Education Pvt. Ltd., New Delhi-2002. (Third Indian Reprint).

Unit - I -Chapter 2: Sections 12 to 17

**Unit - II** -Chapter 2 : Sections 18 to 21 (Omit Section 22)

| Unit - III | -Chapter 3 : Sections 23 to 25. |
|------------|---------------------------------|
| Unit - IV  | -Chapter 3 : Sections 26 to 29. |
| Unit - V   | -Chapter 4 : Sections 30 to 33  |

[1] J. Dugundji, Topology, Prentice Hall of India, ,Ne\v Delhi, 1975.

[2] George F.Simmons, Introduction to Topology and Modern Analysis, TataMcGraw Hill Book Co., 1963.

[3] J.L. Kelly, General Topology, Van Nostrand, Reinhold Co., New York.

[4] L.Steen and J.Seeback, Counter examples in Topology, Holt, Rinchart and Winston, New York, 1970.

## Signature of the Subject Experts:

## Signature of the HOD

# **COURSE OUTCOMES**

On successful completion of the course, the students will be able to

- 1) Define and illustrate the concept of topological spaces and continuous functions.
- 2) Prove a selection of theorems concerning topological space, continuous functions, product topologies, and quotient topologies.
- 3) Define and illustrate the concept of product of topologies and illustrate the concepts of the separation axioms.
- 4) Define connectedness and compactness, and prove a selection of related theorems.
- 5) Describe different examples distinguishing general, geometric, and algebraic topology.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 3   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : II               |
| Part III  | : Core Paper IX    |

Subject Code : No of hours : 6 No of credits :5

#### Title of the Paper: PARTIAL DIFFERENTIAL EQUATIONS

## **Objectives:**

- 1. To give an in-depth knowledge of solving partial differential equations and apply them in scientific and engineering problems.
- 2. To study the other aspects of PDE.

## Unit - I

First order P.D.E. – Curves and surfaces – Genesis of first order P.D.E. – Classification of integrals – Linear equations of the first order – Pfaffian differential equations – Compatible systems – Charpit's method – Jacobi's method

#### Unit -II

Integral surfaces through a given curve – Quasi-Linear equations – Non-linear first order P.D.E.

### Unit -III

Second order P.D.E.: Genesis of second order P.D.E. – Classification of second order P.D.E. One-dimensional Wave equation – Vibrations of an infinite string – Vibrations of a semiinfinite string – Vibrations of a string of finite length.

#### Unit -IV

Laplace's equation: Boundary value problems – Maximum and minimum principles – The Cauchy problem – The Dirichlet problem for the upper half plane – The Neumann problem for the upper half plane – The Dirichletinterior problem for a circle - The Dirichlet exterior problem for a circle – The Neumann problem for a circle – The Dirichlet problem for a ectangle – Harnack's theorem – Laplace's equation – Green's function.

#### Unit - V

Heat conduction problem – Heat conduction – Infinite rod case – Heat conduction finite rod case – Duhamel's principle – Wave equation – Heat conduction equation

## **Text Book**

[1] T.Amarnath, An Elementary Course in Partial Differential Equations, Narosa, 1997.

| Unit - I   | -Chapter 1: Sections 1.1 to1.8                      |
|------------|---|
| Unit - II  | -Chapter 1: Sections 1.9 to1.11                     |
| Unit - III | -Chapter 2: Sections 2.1, 2.2, 2.3.1, 2.3.2, 2.3.3. |
| Unit - IV  | -Chapter 2: Sections 2.4 to 2.4.11                  |
| Unit - V   | -Chapter 2: Sections 2.5 to 2.6.2                   |

[1] L.C. Evans, Partial Differential Equations, Graduate Studies in Mathematics, Vol. 19 AMS, 1998.

[2] I.N. Snedden, Elements of Partial Differential Equations [3] F. John, P. Prasad, Partial Differential Equations.

# Signature of the Subject Experts:

### Signature of the HOD

## **COURSE OUTCOMES**

On successful completion of the course, the student will be able to:

- 1) Solve various types of first order PDE.
- 2) Solve various types of second order PDE.
- 3) Solve Elliptic differential equation.
- 4) Solve Parabolic differential equation.
- 5) Solve Hyperbolic differential equation

| UUICOME | VIAFFING |     |     |     |     |
|---------|----------|-----|-----|-----|-----|
| PO/CO   | PO1      | PO2 | PO3 | PO4 | PO5 |
| CO1     | 3        | 3   | 3   | 2   | 3   |
| CO2     | 3        | 3   | 3   | 3   | 2   |
| CO3     | 2        | 3   | 3   | 3   | 3   |
| CO4     | 3        | 2   | 3   | 3   | 3   |
| CO5     | 2        | 3   | 3   | 3   | 2   |

# **POOMPUHAR COLLEGE (AUTONOMOUS)**

#### of the Tamil Nadu HR & CE Department **Department of Mathematics**

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics | Subject Code :    |
|-----------|--------------------|-------------------|
| Semester  | : III              | No of hours : 6   |
| Part III  | : Core Paper X     | No of credits : 5 |

#### **Title of the Paper: MEASURE THEORY AND INTEGRATION**

### **Objectives:**

1. To generalize the concept of integration using measures.

2. To develop the concept of analysis in abstract situations.

#### Unit - I

Measure on Real line - Lebesgue outer measure - Measurable sets - Regularity -Measurable function –Borel and Lebesgue measurability.

#### Unit - II

Integration of non-negative functions - The General integral- Integration of series -Riemann and Lebesgue integrals.

#### Unit - III

Abstract measure spaces - Measures and outer measures - Extension of a measure -Uniqueness of the extension - Completion of a measure - Measure spaces - Integration with respect to a measure.

### Unit - IV

Convergence in measure - Almost uniform convergence - Signed measures and Halindecomposition – The Jordan decomposition.

### Unit - V

Measurability in a product space – The product measure and Fubini's Theorem.

#### **Text Books:**

[1] G.De Barra, Measure Theory and Integration, New age international(p) Limited.

| Unit - I   | -Chapter II: Sections 2.1 to 2.5                                       |
|------------|--|
| Unit - II  | -Chapter III: Sections 3.1 to 3.4                                      |
| Unit - III | -Chapter V: Sections 5.1 to 5.6  |
| Unit - IV  | -Chapter VII: Sections 7.1 and 7.2, Chapter VIII: Sections 8.1 and 8.2 |
| Unit - V   | -Chapter X: Sections 10.1 and 10.2                                     |

[1] Measure and Integration, by M.E. Munroe, Addison - Wesley Publishing Company, Second Edition, 1971.

[2] P.K. Jain, V.P. Gupta, Lebesgue Measure and Integration, New Age International Pvt Limited Publishers, New Delhi, 1986. (Reprint 2000)

[3] Richard L. Wheeden and AntoniZygmund, Measure and Integral: An Introduction to Real Analysis, Marcel Dekker Inc. 1977.

[4] Inder, K. Rana, An Introduction to Measure and Integration, Narosa Publishing House, New Delhi, 1997.

## Signature of the Subject Experts:

### Signature of the HOD

## **COURSE OUTCOMES**

Students will be able to get knowledge of many mathematical concepts

- 1) Examples and counter examples
- 2) Problem solving techniques
- 3) Understand the fundamental studies in measurable sets, measurable functions and convergence in measure.
- 4) Student will understand the generalized concept of convergence in measure.
- 5) Student will understand the measurability in a product space.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 3   |

## **POOMPUHAR COLLEGE (AUTONOMOUS)** of the Tamil Nadu HR & CE Department

**Department of Mathematics** 

(For those who are joining in 2019 – 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : III              |
| Part III  | : Core Paper XI    |

Subject Code : No of hours : 6 No of credits : 5

Title of the Paper: FUNCTIONAL ANALYSIS

## **Objectives:**

1. To study the three structure theorems of Functional Analysis viz., Hahn-Banach theorem, Open mapping theorem and Uniform boundedness principle.

2. To introduce Hilbert spaces and operator theory leading to the spectral theory of operators on a Hilbert space.

### Unit - I

Algebraic Systems: Groups – Rings –The structure of rings Linear spaces –The dimension of a linear space –Linear transformations –Algebras Banach Spaces : The definition and some examples Continuous linear transformations –The Hahn-Banach theorem – The natural imbedding of N in N\*\* – The open mapping theorem –The conjugate of an operator.

## Unit - II

**Hilbert Spaces:** The definition and some simple properties – Orthogonal complements – Orthonormal sets – The conjugate space  $H^*$  – The adjoint of an operator – Self-adjoint operators – Normal and unitary operators – Projections.

### Unit - III

**Finite-Dimensional Spectral Theory:** Matrices –Determinants and the spectrum of an operator – The spectral theorem –A survey of the situation.

### Unit - IV

**General Preliminaries on Banach Algebras:** The definition and some examples Regular and singular elements – Topological divisors of zero– The spectrum– The formula for the spectral radius – The radical and semi-simplicity.

### Unit - V

The Structure of Commutative BanachAlgebras : The Gelfand mapping – Applications of the formula  $r(x) = \lim ||x^n||^{1/n}$  - Involutions in Banach Algebras – The Gelfand-Neumark theorem.

# **Text Books:**

[1] G.F.Simmons,Introduction to Topology and Modern Analysis, McGraw-Hill International Ed. 1963.

Unit - I- Chapters 8 and 9Unit - II- Chapter 10Unit - III- Chapter 11Unit - IV- Chapter 12Unit - V- Chapter 13

# **Reference Books:**

[1] Walter Rudin, Functional Analysis, TMH Edition, 1974.

[2] B.V. Limayc, Functional Analysis, Wiley Eastern Limited, Bombay. SecondPrint, 1985.

[3] K. Yosida, Functional Analysis, Springer-Verlag, 1974.

[4] Laurent Schwarz, Functional Analysis, Courant Institute of Mathematical Sciences, New York University, 1964.

### Signature of the Subject Experts:

## Signature of the HOD

# **COURSE OUTCOMES**

On successful completion of the course, the students will be able to

- 1) Appreciate how ideas from different areas of mathematics combine to produce new tools that are more powerful than would otherwise be possible.
- 2) Understand how functional analysis underpins modern analysis.
- 3) Develop their mathematical intuition and problem-solving capabilities, especially in predicting the space in which the solution of a partial differential equation belongs to.
- 4) Learn advanced analysis in terms of Sobolev spaces, Besov spaces, Orlicz spaces and other distributional spaces.
- 5) Definition and examples of Banach Algebras To understand the Regular and simple elements, radical and semi-simplicity

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 3   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 3   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 3   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : III              |
| Part III  | : Core Paper XII   |

Subject Code : No of hours : 6 No of credits : 4

## Title of the Paper: CLASSICAL DYNAMICS

#### **Objectives:**

- 1. To introduce the notion of Tensor and study its properties.
- 2. To study the theory of relativity.

### Unit I

**Introductory concepts:** The mechanical system – Generalised Coordinates – constraints – virtual work – energy and momentum.

### Unit II

Lagrange's equation: Derivation and examples – Integrals of the Motion – Small oscillations.

### Unit III

**Special Applications of Lagrange's Equations:** Rayleigh's dissipation function – impulsive motion – Gyroscopic systems – velocity dependent potentials.

# Unit IV

**Hamilton's equation:** Hamilton's principle – Hamilton's equations – other variational principles – phase space.

# Unit V

**Hamilton - Jacobi Theory:** Hamilton's Principle Function – The Hamilton – Jacobi equation – Separability.

# **Text Books:**

[1] Donald T. Greenwood, Classical Dynamic, PHI Pvt. Ltd., New Delhi – 1985.

**Unit** – **I** :Chapter 1: Sections 1.1 to 1.5 **Unit** – **II:** Chapter 2: Sections 2.1 to 2.4 **Unit** – **II:** Chapter 3: Sections 3.1 to 3.4 **Unit** – **IV:** Chapter 4: Sections 4.1 to 4.4 **Unit** – **V:** Chapter 5: Sections 5.1 to 5.3

- [1] H. Goldstein, Classical Mechanics, (2<sup>nd</sup> Edition), Narosa Publishing House, New Delhi.
- [2] Narayan Chandra Rana&PromodSharad Chandra Joag, Classical Mechanics, Tata

McGrawHill, 1991.

### Signature of the Subject Experts:

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# **COURSE OUTCOMES**

- 1) Be able to solve the Lagrange's equations for simple configurations using various methods
- 2) Be able to understand the concept of Hamilton Jacobi Theory.
- 3) Be able to understand the concept canonical Transformations
- 4) To develop skills in formulating and solving physics problems
- 5) Able to get idea of dynamical systems are of relatively recent origin, the concept of motion in phase- space and its geometrical depiction is simple

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 3   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 3   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 3   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : IV               |
| Part III  | : Core Paper XIII  |

Subject Code : No of hours : 6 No of credits : 5

## Title of the Paper: DIFFERENTIAL GEOMETRY

### **Objectives:**

1. To introduce the notion of surfaces and their properties.

2. To study geodesics and differential geometry of surfaces.

### Unit - I

**Space curves:** Definition of a space curve – Arc length – Tangent – Normal and binormal– Curvature and torsion – Contact between curves and surface–Tangent surface–Involutes and evolutes– Intrinsic equations – Fundamental existence theorem for space curves–Helices.

### Unit - II

**Intrinsic properties of a surface:** Definition of a surface – Curves on a surface – Surface of revolution – Helicoids – Metric – Direction coefficients –Families of curves– Isometric correspondence – Intrinsic properties.

### Unit - III

**Geodesics:**Geodesics – Canonical geodesic equations – Normal property of geodesic – Existence Theorems – Geodesic parallels – Geodesies curvature–Gauss– Bonnet Theorem – Gaussian curvature – Surface of constant curvature.

### Unit - IV

**Non intrinsic properties of a surface:** The second fundamental form – Principal curvature – Lines of curvature – Developable –Developable associated with space curves and with curves on surface – Minimal surfaces –Ruled surfaces.

#### Unit - V

**Differential geometry of surfaces:** Compact surfaces whose points are umbilics– Hilbert's lemma – Compact surface of constant Gaussian curvature –Complete surface and their characterization – Hilbert's Theorem – Conjugate points on geodesics.

### **Text Books:**

[1]T.J. Willmore, An Introduction to Differential Geometry, Oxford UniversityPress, (17th Impression) New Delhi 2002.(Indian Print).

| Unit - I   | - Chapter I: Sections 1 to 9.    |  |  |  |  |
|------------|----------------------------------|--|--|--|--|
| Unit - II  | - Chapter II: Sections 1 to 9.;  |  |  |  |  |
| Unit - III | - Chapter II: Sections 10 to 18. |  |  |  |  |
| Unit - IV  | - Chapter III: Sections 1 to 8.; |  |  |  |  |
| Unit - V   | - Chapter IV : Sections 1 to 8   |  |  |  |  |

[1] Struik, D.T. Lectures on Classical Differential Geometry. Addison – Wesley. Mass. 1950.

[2] Kobayashi S. and Nomizu. K. Foundations of Differential Geometry. Interscience Publishers, 1963.

[3] WihelmKlingenberg: A course in Differential Geometry, Graduate Texts in Mathematics, Springer Verlag, 1978.

# Signature of the Subject Experts:

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# **COURSE OUTCOMES**

- 1) Understand the concept of a space curve in 3D and compute the curvature and torsion of space curves.
- 2) Understand the fundamental existence theorem.
- 3) Find geodesics equation on a surface.
- 4) Understand surfaces of constant curvature, Dini's and Tissot' theorems
- 5) Determine the second fundamental form, compact surface, Hilbert's lemma.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 3   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 2   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 – 2020 and after)

Programme: M.Sc MathematicsSemester: IVPart III: Core Paper XIV

Subject Code : No of hours : 6 No of credits : 4

#### **Title of the Paper: GRAPH THEORY**

#### **Objectives:**

- 1. To give a rigorous study of the basic concepts of Graph Theory.
- 2. To study the applications of Graph Theory in other disciplines.

#### Unit -I

**Graphs, subgraphs and Trees:** Graphs and simple graphs – Graph isomorphism – The Incidence and Adjacency matrices –Subgraphs– Vertex degrees – Paths and connection – Cycles – Trees – Cut edges and Bonds – Cut vertices.

#### Unit - II

**Connectivity, Euler tours and Hamilton Cycles:** Connectivity – Blocks – Euler tours – Hamilton cycles.

### Unit - III

**Matchings, Edge Colourings :**Matchings–Matchings and coverings in bipartite graphs – Edge chromatic number –Vizing's theorem.

### Unit - IV

**Independent sets and Cliques, Vertex colourings :** Independent sets –Ramsey's theorem – Chromatic number – Brooks' theorem – Chromatic polynomials.

### Unit - V

**Planar graphs:** Plane and planar graphs – Dual graphs – Euler's formula – The Fivecolour Theorem – The Four-colour conjecture;

### **Text Books:**

[1] J.A.Bondy and U.S.A. Murthy, Graph Theory and Applications, Macmillan, London, 1976.

| Unit - I   | - Chapter 1 (Section 1.1 -1.7), Chapter 2 (Section 2.1 -2.3)        |
|------------|---|
| Unit - II  | - Chapter 3 (Section 3.1 - 3.2), Chapter 4 (Section 4.1 - 4.2)      |
| Unit - III | - Chapter 5 (Section 5.1 - 5.2), Chapter 6 (Section 6.1 - 6.2)      |
| Unit - IV  | - Chapter 7 (Section 7.1 - 7.2), Chapter 8 (Section 8.1 - 8.2, 8.4) |
| Unit - V   | - Chapter 9 (Section 9.1- 9.3, 9.6)                                 |

- [1] J.Clark and D.A.Holton, A First look at Graph Theory, Allied Publishers, New Delhi, 1995.
- [2] R. Gould. Graph Theory, Benjamin/Cummings, Menlo Park, 1989.
- [3] A.Gibbons, Algorithmic Graph Theory, Cambridge University Press, Cambridge, 1989.
- [4] R.J..Wilson, and J.J.Watkins, Graphs: An Introductory Approach, John Wiley and Sons, NewYork, 1989.
- [5] S.A.Choudum, A First Course in Graph Theory, MacMillan India Ltd. 1987.
- [6] R.Balakrishnan and K.Ranganathan, A Text Book of Graph Theory, Springer, New York, 2012.

## Signature of the Subject Experts:

# Signature of the HOD

# **COURSE OUTCOMES**

After completion of this course the student will be able to

- 1) Understand the basics of graph theory and their various properties.
- 2) Develop Models using graphs and to solve the problems algorithmically.
- 3) Apply graph theory concepts to solve real world applications like routing, TSP/traffic control, etc.
- 4) Analyse the significance of graph theory in different engineering disciplines.
- 5) Understand the applications of duality and planarity o graphs.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 3   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : II               |
| Part III  | : Elective I       |

Subject Code : No of hours : 6 No of credits : 4

## Title of the Paper: NON LINEAR DIFFERENTIAL EQUATIONS

## **Objectives:**

1. To study Nonlinear DE and its properties.

2. To study oscillation and stability properties of the solutions.

## Unit - I

**First Order Systems In Two Variables And Linearization:** The general phase planesome population models - Linear approximation at equilibrium points - Linear systems in matrix form.

# Unit - II

**Averaging Methods:** An energy balance method for limit cycles - Amplitude and frequency estimates - slowly varying amplitudes - nearly periodic solutions - periodic solutions: harmony balance - Equivalent linear equation by harmonic balance - Accuracy of a period estimate.

# Unit - III

**Perturbation Methods:** Outline of the direct method - Forced Oscillations far from resonance - Forced Oscillations near .resonance with Weak excitation - Amplitude equation for undamped pendulum - Amplitude Perturbation for the pendulum equation -Lindstedt's Method - Forced oscillation of a self - excited equation - The Perturbation Method and Fourier series.

# Unit - IV

**Linear Systems:** Time Varying Systems - Constant coefficient System - Periodic Coefficients - Floquet Theory - Wronskian.

### Unit - V

**Stability:** Poincare stability - solutions, paths and norms - Liapunov stability Stability of linear systems - Comparison theorem for the zero solutions of nearly - linear systems.

### **Text Books:**

[1] Nonlinear Ordinary Differential EquationsByD.W.Jordan, &P.Smith, Clarendon Press, Oxford, 1977.

- [1] Differential Equations by G.F.Simmons, Tata McGraw Hill, NewDelhi (1979)
- [2] Ordinary Differential Equations and Stability Theory ByD.A.Sanchez, Freeman (1968).

[3] Notes on Nonlinear Systems by J.K.Aggarwal, Van Nostrand, 1972.

## Signature of the Subject Experts:

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# **COURSE OUTCOMES**

After successful completion of the course the student will be able to:

- 1) Understand the concept of linearization;
- 2) Understand the concept of Averaging Methods;
- 3) Understand the concept of Perturbation Methods;
- 4) Understand the Linear Systems;
- 5) Understand the Stability;

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : II               |
| Part III  | : Elective II      |

Subject Code : No of hours : 6 No of credits : 4

### **Title of the Paper: THEORY OF NUMBERS**

## **Objectives:**

1. To expose the students to the charm, niceties and nuances in the world of numbers.

2. To highlight some of the Applications of the Theory of Numbers.

## UNIT I

Introduction – Divisibility – Primes – The Binomial Theorem – Congruences – Euler's totient - Fermat's, Euler's and Wilson's Theorems – Solutions of congruences – The Chinese Remainder theorem.

## UNIT II

Techniques of numerical calculations – Public key cryptography – Prime power Moduli – Primitive roots and power residues –Congruences of degree two.

## **UNIT III**

Number theory from an algebraic viewpoint – Groups, rings and fields – Quadratic Residues- The Legendre symbol (a/r) where r is an odd prime – Quadratic reciprocity – The Jacobi Symbol (P/q) where q is an odd positive integer.

## UNIT IV

Binary Quadratic Forms – Equivalence and reduction of binary quadratic forms – Sums of three squares – Positive definite binary quadratic forms – Greatest integer function – Arithmetic functions – The Mobius inversion formula – Recurrence functions – Combinatorial number theory.

## UNIT V

 $\label{eq:constraint} Diophantine \ equations - The \ equation \ ax+by=c - Simultaneous \ linear \ diophantine \ equations - Pythagorean \ triangles - Assorted \ examples.$ 

## **Text Books:**

[1] Ivan Niven, Herbert S, Zuckerman and Hugh L, Montgomery, An Introduction to the Theory of Numbers, Fifth edn., John Wiley & Sons Inc, 2004.

Unit - I - Chapter 1 and Chapter 2, Sections 2.1 to 2.3 Unit - II - Chapter 2, Sections 2.4 to 2.9 Unit - III - Chapter 2, Sections 2.10, 2.11 and Chapter 3, Sections 3.1 to 3.3
Unit - IV - Chapter 3, Sections 3.4 to 3.7 and Chapter 4
Unit - V - Chapter 5, Sections 5.1 to 5.4

## **Reference Books:**

[1] David M. Burton, Elementary Number Theory, W.M.C. Brown Publishers, Dubuque, Lawa, 1989.

[2] George Andrews, Theory of Numbers.

[3] Fundamentals of Number Theory, William.J. Leveque, Addison-Wesley Publishing Company, Phillipines, 1977.

#### Signature of the Subject Experts:

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## **COURSE OUTCOMES**

1) Students able to understand the divisibility and Euclidean algorithm.

- 2) Students able to understand quadratics residues and reciprocity.
- 3) Students able to understand Number theory from an algebraic viewpoint.
- 4) Students able to understand Binary Quadratic Forms.
- 5) Students able to solve Diophantine equations.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

Programme: M.Sc MathematicsSemester: IIPart III: Elective IIITitle of the Paper: INTEGRAL EQUATIONS

Subject Code : No of hours : 6 No of credits : 4

## **Objectives:**

- 1. To study the integral equations and to know the what is the relationship between and ordinary differential equations.
- 2. To solve the linear and non linear integral equations by various methods.

#### Unit I

**Introductory concepts:** Abel's Problems – Integral Equation – Linear and non – linear integral equations – Fredholm integral equation – Volterra integral equation – Singular integral equation – Special kinds of kernels – Integral equation of the convolution type – iterated kernels or functions – Resolvent kernel or reciprocal kernel – Eigenvalues, Eigenfunctions – Leibnit's rule of differentiation under integral sign – an important formula for converting a multiple integral into a single ordinary integral – regularity conditions – the inner or scalar product of two functions – solution of an integral equation.

#### Unit II

**Conditions of Ordinary Differential Equations into Integral Equations:**Introduction – Initial value problem – method of converting an initial value problem into Volterra integral equation – Alternative method of converting an initial value problem into a Volterra integral equation – Boundary value problem – method of converting a boundary value problem into Fredholm integral equation.

#### **Unit III**

**Fredholm Integral Equations of the Second Kind with Separable Kernels:**Solutions of Fredholm Integral equations of the second kind with separable kernels – Fredholm alternative – Fredholm theorem – Fredholm alternative theorem.

#### Unit IV

**Method of Successive Approximations** : Introduction – iterated kernels or functions – Resolvent kernel – Theorem – Solution of Fredholm integral equation – Solution of Volterra integral equation – Solution of Fredholm integral equation – some important theorems – reciprocal functions.

#### Unit V

**Solution of Volterra Integral Equations:**Theorem – examples of Volterra integral equation of the second kind by successive approximation – equation of second kind when its kernel is of some particular forms – equation of second kind by reducing to differential equation – equation of first kind – solution.

#### **Text Books:**

[1] M.D. Raisinghania, Integral Equations and Boundary Value Problems, S. Chand & Company Pvt. Ltd., New Delhi, 2014 (Revised Fourth Edition)

| Unit I   | Chapter 1     | : | Sections 1.1 to 1.18             |
|----------|---------------|---|----------------------------------|
| Unit II  | Chapter 2 & 3 | : | Sections 2.1 to 2.6 & 3.1 to 3.3 |
| Unit III | Chapter 4     | : | Sections 4.1 to 4.5              |
| Unit IV  | Chapter 5     | : | Sections 5.1 to 5.10             |
| Unit V   | Chapter 5     | : | Sections 5.11 to 5.17            |

## **Reference Books**

M. Rahman, Integral Equations And Their Applications, WIT Press, Boston, 2007.
 Ram P. Kanwal, Linear Integral Equations – Theory And Techniques, Academic Press, New York, 1971.

## Signature of the Subject Experts:

## Signature of the HOD

## **COURSE OUTCOMES**

- 1) UnderstandtoGeneratingthespecialfunctionssuchasLegendrefunctionsandBessel"s functions, basic properties, solving in differential equations.
- 2) Understand to solve the boundary value problems in such as a two and three dimension heat flow by using Fourier series.
- 3) Acquire a basic knowledge in Fourier transform of properties, Derivatives and its application of Differential Equations.
- 4) AcquireabasicknowledgeinLaplacetransformofproperties, Derivatives and its application of Differential Equations.
- 5) Apply the acquired knowledge in solving applied problems

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

# **POOMPUHAR COLLEGE (AUTONOMOUS)** of the Tamil Nadu HR & CE Department

**Department of Mathematics** 

(For those who are joining in 2019 – 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : III              |
| Part III  | : Elective IV      |

Subject Code : No of hours : 6 No of credits : 4

#### **Title of the Paper: STOCHASTIC PROCESSES**

#### **Objectives:**

1. To understand the stochastic models for many real life probabilistic situations.

2. To learn the well-known models like birth-death and queuing to reorient the knowledge of stochastic processes.

#### Unit - I

Stochastic Processes: Some notions – Specification of stochastic processes – Stationary processes – Markov chains – Definitions and examples – Higher transition probabilities – Generalization of independent Bernoulli trails – Sequence of chain – Dependent trains.

## Unit - II

Markov chains: Classification of states and chains – Determination of higher transition probabilities – Stability of a Markov system – Reducible chains –Markov chains with continuous state space.

## Unit - III

Markov processes with discrete state space: Poisson processes and their extensions – Poisson process and related distribution – Generalization of poisson process – Birth and death process – Markov processes with discrete state space (continuous time Markov Chains).

## Unit - IV

Renewal processes and theory: Renewal process – Renewal processes in continuous time – Renewal equation – Stopping time – Wald's equation –Renewal theorems.

## Unit - V

Stochastic processes in queuing – Queuing system – General concepts – The queuing model M/M/1 – Steady state behaviour– Transient behaviour of M/M/1 Model – Non-Markovian models – The model GI/M/1.

## **Text Books:**

[1] J. Medhi, Stochastic Processes, Howard M. Taylor - Second edition.

| Unit - I  | - Chapter II, Sections 2.1 to 2.3, Chapter III, Sections 3.1 to 3.3 |
|-----------|---|
| Unit - II | - Chapter III, Sections 3.4 to 3.6, 3.8, 3.9 and 3.11               |

| Unit - III | - Chapter IV, Sections 4.1 to 4.5   |
|------------|---|
| Unit - IV  | - Chapter VI, Sections 6.1 to 6.5   |
| Unit - V   | - Chapter III, Sections 10.1 to 10.3, 10.7, 10.8 (Except 10.2.3 & 10.2.3.1) |

[1] Samuel Korlin, Howard M. Taylor, A first course in stochastic processes, II Edn.

[2] Narayan Bhat, Elements of Applied Stochastic Processes,

[3] Srinivasan and Metha, Stochastic Processes, N.V. Prabhu, Macmillan (NY), Stochastic Processes.

### Signature of the Subject Experts:

Signature of the HOD

## **COURSE OUTCOMES**

At the end of the course, the student will be able to

- 1) working knowledge related to the problems of uncertainty.
- 2) a basic knowledge for doing research in this area.
- 3) Classify Poisson, Markov and birth and death process.
- 4) Understand the Markov chains and Markov processes.
- 5) Understand Renewal process.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : III              |
| Part III  | : Elective V       |

Subject Code : No of hours : 6 No of credits : 4

### **Title of the Paper: COMBINATORICS**

#### **Objectives:**

1. To introduce the notion of different types of distributions of objects and generating functions.

2. To study the Polya's enumeration theorems.

#### UNIT I

#### Unit - I

Permutations and combinations - distributions of distinct objects - distributions of non distinct objects - Stirlings formula.

## Unit - II

Generating functions. - generating function for combinations - enumerators for permutations - distributions of distinct objects into non-distinct cells - partitions of integers - the Ferrers graphs - elementary relations.

## Unit - III

Recurrence relation - linear recurrence relations with constant coefficients solutions, by the technique of generating functions - a special class of nonlinear difference equations - recurrence relations with two indices.

## Unit - IV

The principle of inclusion and exclusion - general formula - permutations with restriction on relative positions - derangements - the rook polynomials -permutations with forbidden positions.

## Unit - V

Polya's theory of counting - equivalence classes under a permutation group Burnside theorem - equivalence classes of functions - weights and inventories of functions - Polya's fundamental theorem - generation of Polya's theorem

#### **Text Books:**

[1] C.L. Liu - Introduction of Combinatorial Mathematics, McGraw Hill, Chapters 1 to 5.

## **Reference Books:**

[1] Marshall Hall. Jr., Combinatorial Theory.

[2] H.J. Rayser, Combinatorial Mathematics, Cams, Mathematical Monograph, No.14.

## Signature of the Subject Experts:

#### Signature of the HOD

## **COURSE OUTCOMES**

After completion of this course the student will be able to

- 1) Understand how Lattices can be used as a tool and mathematical model in the study of networks and circuits.
- 2) Construct mathematical arguments using logical connectives and quantifiers.
- 3) Apply codes to develop Mathematical Models.
- 4) Explore Applications of crypto systems in modern technology.
- 5) Learn how to work with some of the discrete structures which include semi-groups and its applications.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 3   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics | Subject Code :    |
|-----------|--------------------|-------------------|
| Semester  | : III              | No of hours : 6   |
| Part III  | : Elective VI      | No of credits : 4 |

#### Title of the Paper: TENSOR ANALYSIS AND SPECIAL THEORY OF RELATIVITY

## **Objectives:**

- 1. To introduce the notion of Tensor and study its properties.
- 2. To study the theory of relativity.

#### Unit - I

Invariance - Transformations of coordinates and its properties - Transformation by invariance - Transformation by covariance and contra variance - Covariance and contra variance - Tensor and Tensor character of their laws - Algebras of tensors - Quotient tensors - Symmetric and skew symmetric tensors - Relative tensors.

#### Unit - 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.

#### Unit - III

Einstein Tensor - Riemannian and Euclidean Spaces (Existence Theorem) - The esystems and the generalized Kronecker deltas - Application of the e-systems.

#### Unit - IV

Special Theory of Relativity: Galilean Transformation - Maxwell's equations - The ether Theory - The Principle of Relativity Relativistic Kinamatics: Lorentz Transformation equations -Events and simultaneity - Example Einstein Train - Time dilation -Longitudinal Contraction -Invariant Interval - Proper time and Proper distance - World line - Example - twin paradox addition of velocities - Relativistic Doppler effect.

#### Unit - V

Relativistic Dynamics : Momentum - energy - Momentum-energy four vector - Force -Conservation of Energy - Mass and energy - Example - inelastic collision - Principle of equivalence - Lagrangian and Hamiltonian formulations .Accelerated Systems : Rocket with constant acceleration - example - Rocket with constant thrust.

## **Text Books:**

[1]I.S. Sokolnikoff, Tensor Analysis, John Wiley and Sons, New York, 1964.[2]D. Greenwood, Classical Dynamics, Prentice Hall of India, New Delhi, 1985.

| Unit - I   | - Chapter 2, Sections 18 to 28 of [1]    |
|------------|--|
| Unit - II  | - Chapter 2, Sections 29 to 37 of [1]    |
| Unit - III | - Chapter 2, Section 38 to 41 of [1]     |
| Unit - IV  | - Chapter 7, Sections 7.1 and 7.2 of [2] |
| Unit - V   | - Chapter 7, Sections 7.3 and 7.4 of [2] |

## **Reference Books:**

[1] J.L. Synge and A.Schild, Tensor Calculus, Toronto, 1949.[2]A.S. Eddington, The Mathematical Theory of Relativity, Cambridge University Press, 1930.

[3] P.G. Bergman, An Introduction to Theory of Relativity, New york, 1942.

[4]C.E. Weatherburn, Riemannian Geometry and Tensor Calculus, Cambridge, 1938.

# Signature of the Subject Experts:

# Signature of the HOD

# **COURSE OUTCOMES**

On successful completion of the course, the students will beable to

- 1) Understand Special Theory of Relativity terminologies and principle.
- 2) Discuss special theory of relativity concepts of Laurent<sup>\*</sup>'s transformationequations, Einstein train Time dilation Longitudinal contraction.
- 3) To learn the Relativistic Kinematics concepts of Invariant interval -Proper time and proper distance, Twin paradox, Addition of velocities and Relativistic Doppler effect.
- 4) To Understand the Relativistic Dynamics ideas of Momentum-Energyfour vector, Conservation of energy, Lagrangian and Hamiltonian formulations
- 5) To Study the application of theory relativistic dynamics on AcceleratedSystems, Rocket with constant acceleration and Rocket with constant thrust.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 3   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : III              |
| Part III  | : Elective VII     |

Subject Code : No of hours : 6 No of credits : 4

## Title of the Paper: MATHEMATICAL MODELLING

## **Objectives:**

- 1. To study the different mathematical models in ODE and Difference equations.
- 2. To study graph theoretical models.

## Unit - I

Mathematical Modelling through Ordinary Differential Equations of First order :Linear Growth and Decay Models - Non-Linear Growth and Decay Models - Compartment Models - Dynamics problems - Geometrical problems.

## Unit - II

Mathematical Modelling through Systems of Ordinary Differential Equations of First Order : Population Dynamics - Epidemics - Compartment Models - Economics - Medicine, Arms Race, Battles and International Trade -Dynamics.

## Unit - III

**Mathematical Modelling through Ordinary Differential Equations of Second Order:** Planetary Motions - Circular Motion and Motion of Satellites -Mathematical Modelling through Linear Differential Equations of Second Order -Miscellaneous Mathematical Models.

## Unit - IV

**Mathematical Modelling through Difference Equations :**Simple Models -Basic Theory of Linear Difference Equations with Constant Coefficients -Economics and Finance - Population Dynamics and Genetics - Probability Theory.

## Unit - V

**Mathematical Modelling through Graphs :** Situations that can be Modelled through Graphs - Mathematical Modelling in Terms of Directed Graphs, Signed Graphs, Weighted Digraphs and Unoriented Graphs.

## **Text Books :**

[1]J.N. Kapur, Mathematical Modelling, Wiley Eastern Limited, Revised Edition, New Delhi, 1988.

| Unit – I   | - Chapter 2 |
|------------|-------------|
| Unit – II  | - Chapter 3 |
| Unit – III | - Chapter 4 |
| Unit – IV  | - Chapter 5 |
| Unit – V   | - Chapter 7 |

1. J. N. Kapur, Mathematical Models in Biology and Medicine, Affiliated East -West Press Pvt. Limited, New Delhi, 1981.

#### Signature of the Subject Experts:

#### Signature of the HOD

## **COURSE OUTCOMES**

On Successful completion of the course, the students will be able to

- 1) To learn the concepts of Mathematical Modelling Techniques.
- 2) To understand the ideas of Mathematical Modelling through ODE of first order.
- 3) To develop the Mathematical Models through systems of ODE of first order.
- 4) To know the techniques of Mathematical Modelling through Difference equations.
- 5) To study the Mathematical Models through Differential Difference equations

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 3   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

## **POOMPUHAR COLLEGE (AUTONOMOUS)** of the Tamil Nadu HR & CE Department

**Department of Mathematics** 

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : IV               |
| Part III  | : Elective VIII    |

Subject Code : No of hours : 6 No of credits : 4

## **Title of the Paper: FINANCIAL MATHEMATICS**

## **Objectives:**

- 1. To study financial mathematics through various models.
- 2. To study the various aspects of financial mathematics.

## Unit - I

**Single period models:** Definitions from Finance - Pricing a forward - One-step Binary Model - a ternary Model - Characterization of no arbitrage - Risk-Neutral Probability Measure

## Unit - II

**Binomial 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 in 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

## Unit - V

**Block-scholes model:** Basic Block-Scholes Model - Block-Scholes price and hedge for European Options - Foreign Exchange - Dividends - Bonds -Market price of risk.

## **Text Books:**

[1] Alison Etheridge, A Course in Financial Calculus, Cambridge University Press, Cambridge, 2002.

- [1] Martin Boxte and Andrew Rennie, Financial Calculus: An Introduction to Derivatives Pricing, Cambridge University Press, Cambridge, 1996.
- [2] Damien Lamberton and Bernard Lapeyre, (Translated by Nicolas Rabeau and FarancoisMantion),
- [3] Introduction to Stochastic Calculus Applied to Finance, Chapman and Hall, 1996.
- [4] MarekMusiela and MarekRutkowski, Martingale Methods in Financial Modeling, Springer Verlag, New York, 1988.
- [5] Robert J.Elliottand P.Ekkehard Kopp, Mathematics of Financial Markets. Springer Verlag, New York, 2001 (3rd Printing).

## Signature of the Subject Experts:

## Signature of the HOD

## **COURSE OUTCOMES**

- 1) UnderstandSingle period models.
- 2) UnderstandBinomial trees and discrete parameter martingales.
- 3) Acquireabasicknowledgeof Brownian motion.
- 4) Acquireabasicknowledge of stochastic calculus.
- 5) Apply the acquired knowledge in Block-scholes model.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

#### **POOMPUHAR COLLEGE (AUTONOMOUS)**

## of the Tamil Nadu HR & CE Department **Department of Mathematics**

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics | Subject Code :    |
|-----------|--------------------|-------------------|
| Semester  | : IV               | No of hours : 6   |
| Part III  | : Elective IX      | No of credits : 4 |

## **Title of the Paper: STOCHASTIC DIFFERENTIAL EQUATIONS Objectives:**

1. To provide an introduction to stochastic differential equation from applied point of view.

2. To introduce solution methods for the analysis of the theoretical properties of the equations.

## Unit – I

**Introduction:** Stochastic Analogs Classical Differential Equations of FilteringProblems - Stochastic Approach to Deterministic Boundary Value Problems - Optimal Stopping - Stochastic Control and Mathematical Finance - Some mathematical preliminaries -Probability Spaces, Random Variables and Stochastic Processes and an Important Example -Brownian Motion.

## Unit – II

Ito Integrals: Construction of the Ito integral - Some Properties of the Ito Integral -Extensions of the Ito Integral.

## Unit – III

The Ito formula and the Martingale Representation Theorem: The 1- dimensional Ito Formula - The Multi dimensional Ito Formula - the Martingale Representation Theorem. Stochastic Differential Equations: Examples and Some Solution Methods - An Existence and Uniqueness Result and Weak and Strong Solutions.

## Unit – IV

The Filtering problem: Introduction, The 1-dimentional Linear Filtering Problem - the Multi- dimentional Linear Filtering Problem.

## Unit – V

Diffusions: Basic Properties - The Markov Property - the Strong Markov Property - the Generator of an Ito Diffusion - theDynkin Formula - the Characteristic Operator.

## **Text Book**

[1] BerntOksendal,Stochastic Differential Equations - An Introduction with Applications,Sixth Edition, Springer-Verlag, Heidelberg, 2003.

Unit - I- Chapter 1 and 2Unit - II- Chapter 3Unit - III- Chapter 4 and 5Unit - IV- Chapter 6Unit - V- Chapter 7.

## Signature of the Subject Experts:

## Signature of the HOD

## **COURSE OUTCOMES**

On Successful completion of the course, the students will be able to

- 1) To learn the concepts of stochastic differential equation.
- 2) To understand the ideas of Ito Integrals.
- 3) To develop the Stochastic Models through systems of ODE of first order.
- 4) To know the techniques of Stochastic Modeling through Difference equations.
- 5) To study the Mathematical Models through Differential Difference equations

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 2   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 2   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

(For those who are joining in 2019 - 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : IV               |
| Part III  | : Elective X       |

Subject Code : No of hours : 6 No of credits : 4

### Title of the Paper: OPTIMIZATION TECHNIQUES

## **Objectives:**

- 1. To enlighten the students in the field of operations research.
- 2. To help the students to apply OR techniques in business and management problems.

## Unit - I

Integer linearprogramming.

## Unit - II

Dynamic (Multistage) programming.

## Unit - III

Decision analysis and Games.

## Unit - IV

Inventory Models.

## Unit - V

Non-Linear Programming algorithms.

## Text Books:

[1]Hamdy A. Taha, Operations Research (7<sup>th</sup>Edn.), McGraw Hill Publications, New Delhi, 2007.

| Unit - I   | - Chapter 8, Sections 8.1 to 8.5    |
|------------|-------------------------------------|
| Unit - II  | - Chapter 9, Sections 9.1 to 9.5    |
| Unit - III | - Chapter 11, Sections 11.1 to 11.4 |
| Unit - IV  | - Chapter 11, Sections 13.1 to 13.4 |
| Unit - V   | - Chapter 19, Sections 19.1,19.2    |

## **Reference Books:**

[1]O.L. Mangasarian, Non Linear Programming, McGraw Hill, New York.[2]Mokther S. Bazaraa and C.M. Shetty, Non Linear Programming, Theoryand Algorithms, Willy, New York.

[3] Prem Kumar Gupta and D.S. Hira, Operations Research : An Introduction ,S. Chand and

Co., Ltd. New Delhi. [4]S.S. Rao, Optimization Theory and Applications, Wiley Eastern Limited, New Delhi.

## Signature of the Subject Experts:

## Signature of the HOD

## **COURSE OUTCOMES**

On successful completion of the course, the student will be able to,

- 1) Ability to apply the theory of optimization methods and algorithms to develop and For solving various types of optimization problems.
- 2) Ability to go in research by applying optimization techniques in real value problems
- 3) Analyze decision making under certainty and uncertainty by game theory.
- 4) Understand unconstrained and constrained optimization problems.
- 5) Understand Non-Linear programming problems.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 3   | 3   | 2   |
| CO3   | 2   | 3   | 3   | 3   | 3   |
| CO4   | 3   | 2   | 3   | 3   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 2   |

#### POOMPUHAR COLLEGE (AUTONOMOUS)

## of the Tamil Nadu HR & CE Department Department of Mathematics

(For those who are joining in 2019 – 2020 and after)

| Programme | : M.Sc Mathematics |
|-----------|--------------------|
| Semester  | : IV               |
| Part III  | : Elective XI      |

Subject Code : No of hours : 6 No of credits : 4

#### **Title of the Paper: FUZZY MATHEMATICS**

#### **Objectives:**

- 1) To introduce the concept of fuzzy theory and study its application in real problems.
- 2) To study the uncertainty environment through the fuzzy sets that incorporates imprecision and subjectivity into the model formulation and solution process.

## Unit - I

Fuzzy sets – Basic types – Basic concepts –  $\alpha$ -cuts – Additional properties of  $\alpha$ -cuts – Extension principle for fuzzy sets.

## Unit - II

Operations on fuzzy sets – Types of operations – Fuzzy complements – t-Norms – Fuzzy unions – Combinations of operations.

## Unit - III

Fuzzy arithmetic – Fuzzy numbers – Arithmetic operations on intervals – Arithmetic operations on fuzzy numbers.

## Unit - IV

Fuzzy relations – Binary fuzzy relations – Fuzzy equivalence relations – Fuzzy compatibility relations – Fuzzy ordering relations – Fuzzy morphisms.

## Unit - V

Fuzzy relation equations – General discussion – Problem partitioning – Solution method – Fuzzy relation equations based on Sup-i Compositions - Fuzzy relation equations based on inf- $\omega_i$  compositions.

## **Text Books:**

 George J.Klir and Bo Yuan, Fuzzy Sets and Fuzzy Logic, Prentice Hall of India, New Delhi, 2004.

Unit - I - Chapter I, Sections 1.3, 1.4 and Chapter II, Sections, 2.1, 2.3

Unit - II - Chapter II

Unit - III - Chapter IV, sections 4.1, 4.3, 4.4

| Unit - IV | - Chapter V, Sections 5.3, 5.5 to 5.8 |
|-----------|---------------------------------------|
| Unit - V  | - Chapter VI, Sections, 6.1 to 6.5    |

[1] H.J. Zimmermann, Fuzzy Set Theory and its Applications, Allied Publishers Limited, New Delhi, 1991.

[2] G.J. Klir and B. Yuan, Fuzzy Sets and Fuzzy Logic, Prentice Hall of India, New Delhi, 1995.

#### Signature of the Subject Experts:

## Signature of the HOD

## **COURSE OUTCOMES**

At the completion of the Course, the Students will able to

- 1) Understand the concepts of Fuzzy sets and its types Characteristics Significance of the paradigm shift.
- 2) Be able to distinguish between the crisp set and fuzzy set concepts through the learned differences between the crisp set characteristic function and the fuzzy set membership function.
- 3) To know Fuzzy intersection t-norms, fuzzy unions t-conorms. Combinations of operations Aggregation operations.
- 4) Apply the concept of a fuzzy number and apply in real world problems.
- 5) Student practice to construct various methods of fuzzy sets using sample data.

| PO/CO | PO1 | PO2 | PO3 | PO4 | PO5 |
|-------|-----|-----|-----|-----|-----|
| CO1   | 3   | 3   | 3   | 2   | 3   |
| CO2   | 3   | 3   | 2   | 3   | 2   |
| CO3   | 3   | 2   | 3   | 3   | 3   |
| CO4   | 3   | 3   | 3   | 3   | 3   |
| CO5   | 2   | 3   | 3   | 3   | 3   |