

# UNIVERSITY OF DELHI

CNC-II/093/1(26)/2023-24/194

Dated: 14.09.2023

## **NOTIFICATION**

Sub: Amendment to Ordinance V

[E.C Resolution No. 14/ (14-1-7/) and 27-1-2/ dated 09.06.2023 and  
25.08.2023 respectively]

Following addition be made to Appendix-II-A to the Ordinance V (2-A) of the Ordinances of the University;

### **Add the following:**

Syllabi of Semester-IV, V and VI of the following departments under Faculty of Mathematical Sciences based on Under Graduate Curriculum Framework -2022 implemented from the Academic Year 2022-23.

### **FACULTY OF MATHEMATICAL SCIENCES**

1. Department of Mathematics
2. Department of Statistics
3. Department of Operational Research
4. Department of Computer Science

## DEPARTMENT OF MATHEMATICS

### Category-I

## B.Sc. (Hons.) Mathematics, Semester-VI

### DISCIPLINE SPECIFIC CORE COURSE – 16: ADVANCED GROUP THEORY

#### CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Advanced Group Theory	4	3	1	0	Class XII pass with Mathematics	DSC-7: Group Theory

**Learning Objectives:** The objective of the course is to introduce:

- The concept of group actions.
- Sylow's Theorem and its applications to groups of various orders.
- Composition series and Jordan-Hölder theorem.

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

- Understand the concept of group actions and their applications.
- Understand finite groups using Sylow's theorem.
- Use Sylow's theorem to determine whether a group is simple or not.
- Understand and determine if a group is solvable or not.

#### **SYLLABUS OF DSC-16**

##### **UNIT – I: Group Actions**

**(18 hours)**

Definition and examples of group actions, Permutation representations; Centralizers and Normalizers, Stabilizers and kernels of group actions; Groups acting on themselves by left multiplication and conjugation with consequences; Cayley's theorem, Conjugacy classes, Class equation, Conjugacy in  $S_n$ , Simplicity of  $A_5$ .

##### **UNIT – II: Sylow Theorems and Applications**

**(15 hours)**

$p$ -groups, Sylow  $p$ -subgroups, Sylow's theorem, Applications of Sylow's theorem, Groups of order  $pq$  and  $p^2q$  ( $p$  and  $q$  both prime); Finite simple groups, Nonsimplicity tests.

##### **UNIT – III: Solvable Groups and Composition Series**

**(12 hours)**

Solvable groups and their properties, Commutator subgroups, Nilpotent groups, Composition series, Jordan-Hölder theorem.

### Essential Readings

1. Dummit, David S., & Foote, Richard M. (2004). Abstract Algebra (3rd ed.). John Wiley & Sons. Student Edition, Wiley India 2016.
2. Gallian, Joseph. A. (2017). Contemporary Abstract Algebra (9th ed.). Cengage Learning India Private Limited, Delhi. Indian Reprint 2021.
3. Beachy, John A., & Blair, William D. (2019). Abstract Algebra (4th ed.). Waveland Press.

### Suggestive Readings

- Fraleigh, John B., & Brand Neal E. (2021). A First Course in Abstract Algebra (8th ed.). Pearson.
- Herstein, I. N. (1975). Topics in Algebra (2nd ed.). Wiley India. Reprint 2022.
- Rotman, Joseph J. (1995). An Introduction to the Theory of Groups (4th ed.). Springer.

## DISCIPLINE SPECIFIC CORE COURSE – 17: ADVANCED LINEAR ALGEBRA

### CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Advanced Linear Algebra	4	3	1	0	Class XII pass with Mathematics	DSC-4: Linear Algebra

**Learning Objectives:** The objective of the course is to introduce:

- Linear functionals, dual basis and the dual (or transpose) of a linear transformation.
- Diagonalization problem and Jordan canonical form for linear operators or matrices using eigenvalues.
- Inner product, norm, Cauchy-Schwarz inequality, and orthogonality on real or complex vector spaces.
- The adjoint of a linear operator with application to least squares approximation and minimal solutions to linear system.
- Characterization of self-adjoint (or normal) operators on real (or complex) spaces in terms of orthonormal bases of eigenvectors and their corresponding eigenvalues.

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

- Understand the notion of an inner product space in a general setting and how the notion of inner products can be used to define orthogonal vectors, including to the Gram-Schmidt process to generate an orthonormal set of vectors.
- Use eigenvectors and eigenspaces to determine the diagonalizability of a linear operator.
- Find the Jordan canonical form of matrices when they are not diagonalizable.

- Learn about normal, self-adjoint, and unitary operators and their properties, including the spectral decomposition of a linear operator.
- Find the singular value decomposition of a matrix.

## SYLLABUS OF DSC-17

### UNIT-I: Dual Spaces, Diagonalizable Operators and Canonical Forms (18 hours)

The change of coordinate matrix; Dual spaces, Double dual, Dual basis, Transpose of a linear transformation and its matrix in the dual basis, Annihilators; Eigenvalues, eigenvectors, eigenspaces and the characteristic polynomial of a linear operator; Diagonalizability, Direct sum of subspaces, Invariant subspaces and the Cayley-Hamilton theorem; The Jordan canonical form and the minimal polynomial of a linear operator.

### UNIT-II: Inner Product Spaces and the Adjoint of a Linear Operator (12 hours)

Inner products and norms, Orthonormal basis, Gram-Schmidt orthogonalization process, Orthogonal complements, Bessel's inequality; Adjoint of a linear operator with applications to least squares approximation and minimal solutions to systems of linear equations.

### UNIT-III: Class of Operators and Their Properties (15 hours)

Normal, self-adjoint, unitary and orthogonal operators and their properties; Orthogonal projections and the spectral theorem; Singular value decomposition for matrices.

#### Essential Reading

1. Friedberg, Stephen H., Insel, Arnold J., & Spence, Lawrence E. (2019). Linear Algebra (5th ed.). Pearson Education India Reprint.

#### Suggestive Readings

- Hoffman, Kenneth, & Kunze, Ray Alden (1978). Linear Algebra (2nd ed.). Prentice Hall of India Pvt. Limited. Delhi. Pearson Education India Reprint, 2015.
- Lang, Serge (1987). Linear Algebra (3rd ed.). Springer.

## DISCIPLINE SPECIFIC CORE COURSE – 18: COMPLEX ANALYSIS

### CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Complex Analysis	4	3	0	1	Class XII pass with Mathematics	DSC-2 & 11: Real Analysis, Multivariate Calculus

**Learning Objectives:** The main objective of this course is to:

- Acquaint with the basic ideas of complex analysis.
- Learn complex-valued functions with visualization through relevant practicals.

- Emphasize on Cauchy's theorems, series expansions and calculation of residues.

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

- Grasp the significance of differentiability of complex-valued functions leading to the understanding of Cauchy-Riemann equations.
- Study some elementary functions and evaluate the contour integrals.
- Learn the role of Cauchy-Goursat theorem and the Cauchy integral formula.
- Expand some simple functions as their Taylor and Laurent series, classify the nature of singularities, find residues, and apply Cauchy Residue theorem to evaluate integrals.

## **SYLLABUS OF DSC-18**

### **UNIT – I: Analytic and Elementary Functions (15 hours)**

Functions of a complex variable and mappings, Limits, Theorems on limits, Limits involving the point at infinity, Continuity and differentiation, Cauchy-Riemann equations and examples, Sufficient conditions for differentiability, Analytic functions and their examples; Exponential, logarithmic, and trigonometric functions.

### **UNIT – II: Complex Integration (15 hours)**

Derivatives of functions, Definite integrals of functions; Contours, Contour integrals and examples, Upper bounds for moduli of contour integrals; Antiderivatives; Cauchy-Goursat theorem; Cauchy integral formula and its extension with consequences; Liouville's theorem and the fundamental theorem of algebra.

### **UNIT – III: Series and Residues (15 hours)**

Taylor and Laurent series with examples; Absolute and uniform convergence of power series, Integration, differentiation and uniqueness of power series; Isolated singular points, Residues, Cauchy's residue theorem, Residue at infinity; Types of isolated singular points, Residues at poles and its examples, An application to evaluate definite integrals involving sines and cosines.

### **Essential Reading**

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

### **Suggestive Readings**

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

### **Practical (30 hours)- Practical / Lab work to be performed in Computer Lab:**

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

1. Make a geometric plot to show that the  $n$ th roots of unity are equally spaced points that lie on the unit circle  $C_1(0) = \{z : |z| = 1\}$  and form the vertices of a regular polygon with  $n$  sides, for  $n = 4, 5, 6, 7, 8$ .
2. Find all the solutions of the equation  $z^3 = 8i$  and represent these geometrically.
3. Write parametric equations and make a parametric plot for an ellipse centered at the origin with horizontal major axis of 4 units and vertical minor axis of 2 units.  
Show the effect of rotation of this ellipse by an angle of  $\frac{\pi}{6}$  radians and shifting of the centre from  $(0,0)$  to  $(2,1)$ , by making a parametric plot.
4. Show that the image of the open disk  $D_1(-1 - i) = \{z : |z + 1 + i| < 1\}$  under the linear transformation  $w = f(z) = (3 - 4i)z + 6 + 2i$  is the open disk:  
 $D_5(-1 + 3i) = \{w : |w + 1 - 3i| < 5\}$ .
5. Show that the image of the right half-plane  $\text{Re } z = x > 1$  under the linear transformation  $w = (-1 + i)z - 2 + 3i$  is the half-plane  $v > u + 7$ , where  $u = \text{Re}(w)$ , etc. Plot the map.
6. Show that the image of the right half-plane  $A = \{z : \text{Re } z \geq \frac{1}{2}\}$  under the mapping  $w = f(z) = \frac{1}{z}$  is the closed disk  $\overline{D_1(1)} = \{w : |w - 1| \leq 1\}$  in the  $w$ -plane.
7. Make a plot of the vertical lines  $x = a$ , for  $a = -1, -\frac{1}{2}, \frac{1}{2}, 1$  and the horizontal lines  $y = b$ , for  $b = -1, -\frac{1}{2}, \frac{1}{2}, 1$ . Find the plot of this grid under the mapping  $f(z) = \frac{1}{z}$ .
8. Find a parametrization of the polygonal path  $C = C_1 + C_2 + C_3$  from  $-1 + i$  to  $3 - i$ , where  $C_1$  is the line from:  $-1 + i$  to  $-1$ ,  $C_2$  is the line from:  $-1$  to  $1 + i$  and  $C_3$  is the line from  $1 + i$  to  $3 - i$ . Make a plot of this path.
9. Plot the line segment 'L' joining the point  $A = 0$  to  $B = 2 + \frac{\pi}{4}i$  and give an exact calculation of  $\int_L e^z dz$ .
10. Evaluate  $\int_C \frac{1}{z-2} dz$ , where  $C$  is the upper semicircle with radius 1 centered at  $z = 2$  oriented in a positive direction.
11. Show that  $\int_{C_1} z dz = \int_{C_2} z dz = 4 + 2i$ , where  $C_1$  is the line segment from  $-1 - i$  to  $3 + i$  and  $C_2$  is the portion of the parabola  $x = y^2 + 2y$  joining  $-1 - i$  to  $3 + i$ .  
Make plots of two contours  $C_1$  and  $C_2$  joining  $-1 - i$  to  $3 + i$ .
12. Use the ML inequality to show that  $\left| \int_C \frac{1}{z^2+1} dz \right| \leq \frac{1}{2\sqrt{5}}$ , where  $C$  is the straight-line segment from  $2$  to  $2 + i$ . While solving, represent the distance from the point  $z$  to the points  $i$  and  $-i$ , respectively, i.e.,  $|z - i|$  and  $|z + i|$  on the complex plane  $\mathbb{C}$ .
13. Find and plot three different Laurent series representations for the function:  
$$f(z) = \frac{3}{2+z-z^2},$$
 involving powers of  $z$ .
14. Locate the poles of  $f(z) = \frac{1}{5z^4+26z^2+5}$  and specify their order.
15. Locate the zeros and poles of  $g(z) = \frac{\pi \cot(\pi z)}{z^2}$  and determine their order. Also justify that  $\text{Res}(g, 0) = -\pi^2/3$ .

16. Evaluate  $\int_{C_1^+(0)} \exp\left(\frac{2}{z}\right) dz$ , where  $C_1^+(0)$  denotes the circle  $\{z: |z| = 1\}$  with positive orientation. Similarly evaluate  $\int_{C_1^+(0)} \frac{1}{z^4+z^3-2z^2} dz$ .

## B.Sc. (Hons) Mathematics, Semester-VI, DSE-Courses

### DISCIPLINE SPECIFIC ELECTIVE COURSE – 4(i): MATHEMATICAL FINANCE

#### CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
<b>Mathematical Finance</b>	<b>4</b>	<b>3</b>	<b>0</b>	<b>1</b>	<b>Class XII pass with Mathematics</b>	<b>DSC-3, 11, &amp; 15: Probability and Statistics, Multivariate Calculus, &amp; PDE's</b>

**Learning Objectives:** The main objective of this course is to:

- Introduce the application of mathematics in the financial world.
- Understand some computational and quantitative techniques required for working in the financial markets and actuarial sciences.

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

- Know the basics of financial markets and derivatives including options and futures.
- Learn about pricing and hedging of options.
- Learn the Itô's formula and the Black-Scholes model.
- Understand the concepts of trading strategies.

#### SYLLABUS OF DSE-4(i)

##### **Unit - I: Interest Rates, Bonds and Derivatives (15 hours)**

Interest rates, Types of rates, Measuring interest rates, Zero rates, Bond pricing, Forward rates, Duration, Convexity, Exchange-traded markets and Over-the-counter markets, Derivatives, Forward contracts, Futures contracts, Options, Types of traders, Hedging, Speculation, Arbitrage, No Arbitrage principle, Short selling, Forward price for an investment asset.

##### **Unit - II: Properties of Options and the Binomial Model (15 hours)**

Types of options, Option positions, Underlying assets, Factors affecting option prices, Bounds for option prices, Put-call parity (in case of non-dividend paying stock only), Early exercise, Trading strategies involving options (except box spreads, calendar spreads and diagonal spreads), Binomial option pricing model, Risk-neutral valuation (for European and American options on assets following binomial tree model).

### **Unit - III: The Black-Scholes Model and Hedging Parameters (15 hours)**

Brownian motion (Wiener Process), Geometric Brownian Motion (GBM), The process for a stock price, Itô's lemma, Lognormal property of stock prices, Distribution of the rate of return, Expected return, Volatility, Estimating volatility from historical data, Derivation of the Black-Scholes-Merton differential equation, Extension of risk-neutral valuation to assets following GBM (without proof), Black-Scholes formulae for European options, Hedging parameters - The Greek letters: Delta, Gamma, Theta, Rho and Vega; Delta hedging, Gamma hedging.

#### **Essential Readings**

1. Hull, John C., & Basu, S. (2022). Options, Futures and Other Derivatives (11th ed.). Pearson Education, India.
2. Benninga, S. & Mofkadi, T. (2021). Financial Modeling, (5th ed.). MIT Press, Cambridge, Massachusetts, London, England.

#### **Suggestive Readings**

- Luenberger, David G. (2013). Investment Science (2nd ed.). Oxford University Press.
- Ross, Sheldon M. (2011). An elementary Introduction to Mathematical Finance (3rd ed.). Cambridge University Press.
- Day, A.L. (2015). Mastering Financial Mathematics in Microsoft Excel: A Practical Guide for Business Calculations (3rd ed.). Pearson Education Ltd.

**Note: Use of non-programmable scientific calculator is allowed in theory examination.**

#### **Practical (30 hours)- Practical/Lab work using Excel/R/Python/MATLAB/MATHEMATICA**

1. Computing simple, nominal, and effective rates. Conversion and comparison.
2. Computing price and yield of a bond.
3. Comparing spot and forward rates.
4. Computing bond duration and convexity.
5. Trading strategies involving options.
6. Simulating a binomial price path.
7. Computing price of European call and put options when the underlying follows binomial model (using Monte Carlo simulation).
8. Estimating volatility from historical data of stock prices.
9. Simulating lognormal price path.
10. Computing price of European call and put options when the underlying follows lognormal model (using Monte Carlo simulation).



11. Implementing the Black-Scholes formulae.
12. Computing Greeks for European call and put options.

**DISCIPLINE SPECIFIC ELECTIVE COURSE – 4(ii): INTEGRAL TRANSFORMS**

**CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE**

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
<b>Integral Transforms</b>	<b>4</b>	<b>3</b>	<b>1</b>	<b>0</b>	<b>Class XII pass with Mathematics</b>	DSC-6,15: ODE's, PDE's DSC-8, 10: Riemann Integration, Sequences & Series of Functions

**Learning Objectives:** Primary objective of this course is to introduce:

- The basic idea of integral transforms of functions and their applications through an introduction to Fourier series expansion of a periodic function.
- Fourier transform and Laplace transform of functions of a real variable with applications to solve ODE's and PDE's.

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

- Understand the Fourier series associated with a periodic function, its convergence, and the Gibbs phenomenon.
- Compute Fourier and Laplace transforms of classes of functions.
- Apply techniques of Fourier and Laplace transforms to solve ordinary and partial differential equations and initial and boundary value problems.

**SYLLABUS OF DSE-4(ii)**

**UNIT-I: Fourier Series and Integrals (18 hours)**

Piecewise continuous functions and periodic functions, Systems of orthogonal functions, Fourier series: Convergence, examples and applications of Fourier series, Fourier cosine series and Fourier sine series, The Gibbs phenomenon, Complex Fourier series, Fourier series on an arbitrary interval, The Riemann-Lebesgue lemma, Pointwise convergence, uniform convergence, differentiation, and integration of Fourier series; Fourier integrals.

**UNIT-II: Integral Transform Methods (15 hours)**

Fourier transforms, Properties of Fourier transforms, Convolution theorem of the Fourier transform, Fourier transforms of step and impulse functions, Fourier sine and cosine

transforms, Convolution properties of Fourier transform; Laplace transforms, Properties of Laplace transforms, Convolution theorem and properties of the Laplace transform, Laplace transforms of the heaviside and Dirac delta functions.

**UNIT-III: Applications of Integral Transforms (12 hours)**

Finite Fourier transforms and applications, Applications of Fourier transform to ordinary and partial differential equations; Applications of Laplace transform to ordinary differential equations, partial differential equations, initial and boundary value problems.

**Essential Readings**

1. Tyn Myint-U & Lokenath Debnath (2007). Linear Partial Differential Equations for Scientists and Engineers (4th ed.). Birkhauser. Indian Reprint.
2. Lokenath Debnath & Dambaru Bhatta (2015). Integral Transforms and Their Applications (3rd ed.). CRC Press Taylor & Francis Group.

**Suggestive Readings**

- Baidyanath Patra (2018). An Introduction to Integral Transforms. CRC Press.
- Joel L. Schiff (1999). The Laplace Transform-Theory and Applications. Springer.
- Rajendra Bhatia (2003). Fourier Series (2nd ed.). Texts and Readings in Mathematics, Hindustan Book Agency, Delhi.
- Yitzhak Katznelson (2004). An Introduction to Harmonic Analysis (3rd ed.). Cambridge University Press.

**DISCIPLINE SPECIFIC ELECTIVE COURSE – 4(iii): RESEARCH METHODOLOGY**

**CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE**

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Research Methodology	4	3	0	1	Class XII pass with Mathematics	NIL

**Learning Objectives:** The main objective of this course is to:

- Prepare the students with skills needed for successful research in mathematics.
- Develop a basic understanding of how to pursue research in mathematics.
- Prepare students for professions other than teaching, that requires independent mathematical research, critical analysis, and advanced mathematical knowledge.
- Introduce some open source softwares to carry out mathematical research.
- Impart the knowledge of journals, their rankings and the disadvantages of rankings.

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

- Develop researchable questions and to make them inquisitive enough to search and verify new mathematical facts.
- Understand the methods in research and carry out independent study in areas of mathematics.
- Write a basic mathematical article and a research project.
- Gain knowledge about publication of research articles in good journals.
- Communicate mathematical ideas both in oral and written forms effectively.

## **SYLLABUS OF DSE - 4(iii)**

### **UNIT– I: How to Learn, Write, and Research Mathematics (17 hours)**

How to learn mathematics, How to write mathematics: Goals of mathematical writing, general principles of mathematical writing, avoiding errors, writing mathematical solutions and proofs, the revision process, What is mathematical research, finding a research topic, Literature survey, Research Criteria, Format of a research article (including examples of mathematical articles) and a research project (report), publishing research.

### **UNIT- II: Mathematical Typesetting and Presentation using LaTeX (16 hours)**

How to present mathematics: Preparing a mathematical talk, Oral presentation, Use of technology which includes LaTeX, PSTricks and Beamer; Poster presentation.

### **UNIT- III: Mathematical Web Resources and Research Ethics (12 hours)**

Web resources- MAA, AMS, SIAM, arXiv, ResearchGate; Journal metrics: Impact factor of journal as per JCR, MCQ, SNIP, SJR, Google Scholar metric; Challenges of journal metrics; Reviews/Databases: MathSciNet, zbMath, Web of Science, Scopus; Ethics with respect to science and research, Plagiarism check using software like URKUND/Ouriginal by Turnitin.

### **Essential Readings**

1. Bindner, Donald, & Erickson Martin (2011). A Student's Guide to the Study, Practice, and Tools of Modern Mathematics. CRC Press, Taylor & Francis Group.
2. Committee on Publication Ethics- COPE (<https://publicationethics.org/>)
3. Declaration on Research Assessment.  
[https://en.wikipedia.org/wiki/San\\_Francisco\\_Declaration\\_on\\_Research\\_Assessment](https://en.wikipedia.org/wiki/San_Francisco_Declaration_on_Research_Assessment)
4. Evaluating Journals using journal metrics;  
(<https://academicguides.waldenu.edu/library/journalmetrics#s-lg-box-13497874>)
5. Gallian, Joseph A. (2006). Advice on Giving a Good PowerPoint Presentation (<https://www.d.umn.edu/~jgallian/goodPPTalk.pdf>). MATH HORIZONS.
6. Lampion, Leslie (2008). LaTeX, a Document Preparation System, Pearson.
7. Locharoenrat, Kitsakorn (2017). Research Methodologies for Beginners, Pan Stanford Publishing Pte. Ltd., Singapore.
8. Nicholas J. Higham. Handbook for writing for the Mathematical Sciences, SIAM, 1998.
9. Steenrod, Norman E., Halmos, Paul R., Schiffer, M. M., & Dieudonné, Jean A. (1973). How to Write Mathematics, American Mathematical Society.

10. Tantau, Till, Wright, Joseph, & Miletić, Vedran (2023). The BEAMER class, Use Guide for Version 3.69. TeX User Group.  
(<https://tug.ctan.org/macros/latex/contrib/beamer/doc/beameruserguide.pdf>)
11. University Grants Commission (Promotion of Academic Integrity and Prevention of Plagiarism in Higher Educational Institutions) Regulations 2018 (The Gazette of India: Extraordinary, Part-iii-Sec.4)

**Practical (30 hours):** Practical work to be performed in the computer lab of the following using any TeX distribution software:

1. Starting LaTeX, Preparing an input file, Sequences and paragraphs, Quotation marks, Dashes, Space after a period, Special symbols, Simple text- generating commands, Emphasizing text, Preventing line breaks, Footnotes, ignorable input.
2. The document, The document class, The title page, Sectioning, Displayed material, Quotations, Lists, Displayed formulas, Declarations.
3. Running LaTeX, Changing the type style, Accents, Symbols, Subscripts and superscripts, Fractions, Roots, Ellipsis.
4. Mathematical Symbols, Greek letters, Calligraphic letters, Log-like functions, Arrays, The array environment, Vertical alignment, Delimiters, Multiline formulas.
5. Putting one thing above another, Over and underlining, Accents, Stacking symbols, Spacing in math mode, Changing style in math mode, Type style, Math style.
6. Defining commands, Defining environments, Theorems.
7. Figure and tables, Marginal notes, The tabbing environment, The tabular environment.
8. The Table and contents, Cross-references, Bibliography and citation.
9. Beamer: Templates, Frames, Title page frame, Blocks, Simple overlays, Themes.
10. PSTricks
11. Demonstration of web resources.

**B.A. (Prog.) Semester-VI with Mathematics as Major**  
**Category-II**

**DISCIPLINE SPECIFIC CORE COURSE (DSC-6): ELEMENTARY MATHEMATICAL ANALYSIS**

**CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE**

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Elementary Mathematical Analysis	4	3	1	0	Class XII pass with Mathematics	Discipline A-5: Elements of Real Analysis

**Learning Objectives:** The primary objective of this course is to introduce:

- Sequential criterion for limits and continuity of real-valued functions.
- Riemann integral of real-valued function  $f$  on  $[a, b]$  using Darboux sums.
- Pointwise and uniform convergence of sequences and series of functions.

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

- Apply sequential continuity criterion for the proof of intermediate value theorem.
- Understand the basic tool used to calculate integrals.
- Apply uniform convergence for term-by-term integration in power series expansion.

**SYLLABUS OF DSC-6**

**UNIT-I: Continuous Functions (12 hours)**

Sequential criterion for limits and continuity of functions, Continuity on intervals, Intermediate value theorem and applications; Uniform continuity.

**UNIT-II: The Riemann Integral (15 hours)**

Riemann integration, criterion for integrability and examples; Integrability of continuous and monotone functions, Algebraic properties of the Riemann integral, Fundamental theorem of calculus (first form).

**UNIT-III: Uniform Convergence (18 hours)**

Sequences and series of functions: Pointwise and uniform convergence, Uniform Cauchy criterion, Weierstrass M-test, Implications of uniform convergence in calculus; Power series, Radius and interval of convergence, Applications of Abel's theorem for power series.

### Essential Reading

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

### Suggestive Readings

- Bartle, Robert G., & Sherbert, Donald R. (2011). Introduction to Real Analysis (4th ed.). John Wiley & Sons. Wiley India Edition 2015.
- Ross, Kenneth A. (2013). Elementary Analysis: The Theory of Calculus (2nd ed.). Undergraduate Texts in Mathematics, Springer. Indian Reprint.

## DISCIPLINE SPECIFIC CORE COURSE – 6 (Discipline A-6): PROBABILITY AND STATISTICS

### CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Probability and Statistics	4	3	0	1	Class XII pass with Mathematics	NIL

**Learning Objectives:** The primary objective of this course is to:

- Make the students familiar with the basic statistical concepts and tools which are needed to study situations involving uncertainty or randomness.
- Render the students to several examples and exercises that blend their everyday experiences with their scientific interests to form the basis of data science.

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

- Understand some basic concepts and terminology-population, sample, descriptive and inferential statistics including stem-and-leaf plots, dotplots, histograms and boxplots.
- Learn about probability density functions and various univariate distributions such as binomial, hypergeometric, negative binomial, Poisson, normal, exponential, and lognormal.
- Understand the remarkable fact that the empirical frequencies of so many natural populations, exhibit bell-shaped (i.e., normal) curves, using the Central Limit Theorem.
- Measure the scale of association between two variables, and to establish a formulation helping to predict one variable in terms of the other, i.e., correlation and linear regression.

### SYLLABUS OF DISCIPLINE A-6

#### UNIT-I: Descriptive Statistics, Probability, and Discrete Probability Distributions (15 hours)

Descriptive statistics: Populations, Samples, Stem-and-leaf displays, Dotplots, Histograms, Qualitative data, Measures of location, Measures of variability, Boxplots; Sample spaces

and events, Probability axioms and properties, Conditional probability, Bayes' theorem, and independent events; Discrete random variables & probability distributions, Expected values; Probability distributions: Binomial, geometric, hypergeometric, negative binomial, Poisson, and Poisson distribution as a limit.

**UNIT-II: Continuous Probability Distributions (15 hours)**

Continuous random variables, Probability density functions, Uniform distribution, Cumulative distribution functions and expected values, The normal, exponential, and lognormal distributions.

**UNIT-III: Central Limit Theorem and Regression Analysis (15 hours)**

Sampling distribution and standard error of the sample mean, Central Limit Theorem, and applications; Scatterplot of bivariate data, Regression line using principle of least squares, Estimation using the regression lines; Sample correlation coefficient and properties.

**Practical (30 hours):** Software labs using Microsoft Excel or any other spreadsheet.

- 1) Presentation and analysis of data (univariate and bivariate) by frequency tables, descriptive statistics, stem-and-leaf plots, dotplots, histograms, boxplots, comparative boxplots, and probability plots ([1] Section 4.6).
- 2) Fitting of binomial, Poisson, and normal distributions.
- 3) Illustrating the Central Limit Theorem through Excel.
- 4) Fitting of regression line using the principle of least squares.
- 5) Computation of sample correlation coefficient.

**Essential Reading**

1. Devore, Jay L. (2016). Probability and Statistics for Engineering and the Sciences (9th ed.). Cengage Learning India Private Limited. Delhi. Indian Reprint 2022.

**Suggestive Reading**

- Mood, A. M., Graybill, F. A., & Boes, D. C. (1974). Introduction to the Theory of Statistics (3rd ed.). Tata McGraw-Hill Pub. Co. Ltd. Reprinted 2017.

**DSE Courses of B.A. (Prog.) Semester-VI**

**Category-II**

**DISCIPLINE SPECIFIC ELECTIVE COURSE – 2(i): DISCRETE DYNAMICAL SYSTEMS**

**CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE**

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		

Discrete Dynamical Systems	4	3	0	1	Class XII pass with Mathematics	NIL
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**Learning Objectives:** The primary objective of this course is to introduce:

- The fundamental concepts of discrete dynamical systems and emphasis on its study through several applications.
- The concepts of the fixed points, chaos and Lyapunov exponents for linear and nonlinear equations have been explained through examples.
- Various applications of chaos in higher dimensional models.

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

- Understand the basic concepts of difference equation, chaos and Lyapunov exponents.
- Obtain fixed points and discuss the stability of the dynamical system.
- Find Lyapunov exponents, Bifurcation, and Period-doubling for nonlinear equations.
- Analyze the behavior of different realistic systems with chaos cascade.

## SYLLABUS OF DSE-2(i)

### UNIT-I: Discrete-time Models (12 hours)

Dynamical systems concepts and examples; Some linear models: Bouncing ball, investment growth, population growth, financial, economic and linear price models; Nonlinear models: Density-dependent population, contagious-disease, economic and nonlinear price models; Some linear systems models: Prey-predator, competing species, overlapping-generations, and economic systems.

### UNIT-II: Linear Equations, Systems, their Solutions and Dynamics (18 hours)

Autonomous, non-autonomous linear equations and their solutions, time series graphs; Homogenous, non-homogeneous equations and their solutions with applications; Dynamics of autonomous linear equations, fixed points, stability, and oscillation; Homogeneous, non-homogeneous linear systems and their dynamics, solution space graphs, fixed points, sinks, sources and saddles.

### UNIT-III: Nonlinear Equations, their Dynamics and Chaos (15 hours)

Autonomous nonlinear equations and their dynamics: Exact solutions, fixed points, stability; Cobweb graphs and dynamics: Linearization; Periodic points and cycles: 2-cycles,  $m$ -cycles, and their stability; Parameterized families; Bifurcation of fixed points and period-doubling; Characterizations and indicators of chaos.

**Practical (30 hours)-** Use of Excel/SageMath/MATHEMATICA/MATLAB/Scilab Software:

1. If Rs. 200 is deposited every 2 weeks into an account paying 6.5% annual interest compounded bi-weekly with an initial zero balance:
  - (a) How long will it take before Rs. 10,000/- is in account?
  - (b) During this time how much is deposited and how much comes from interest?



(c) Create a time series graph for the bi-weekly account balances for the first 40 weeks of saving scenario.

**[1] Computer Project 2.5 pp. 68**

2. (a) How much can be borrowed at an annual interest rate of 6% paid quarterly for 5 years in order to have the payments equal Rs. 1000/- every 3 months.  
 (b) What is the unpaid balance on this loan after 4 years.  
 (c) Create a time series graph for the unpaid balances each quarter for the loan process.

**[1] Computer Project 2.5 pp. 68**

3. Four distinct types of dynamics for any autonomous linear equation:

$$x_{n+1} = a x_n + b \text{ for different values of } a \text{ and } b.$$

**[1] Dynamics of autonomous linear equation, pp. 74**

4. Find all fixed points and determine their stability by generating at least the first 100 iterates for various choices of initial values and observing the dynamics

- a.  $I_{n+1} = I_n - r I_n + s I_n (1 - I_n 10^{-6})$   
 for: (i)  $r = 0.5, s = 0.25$ , (ii)  $r = 0.5, s = 1.75$ , (iii)  $r = 0.5, s = 2.0$ .  
 b.  $P_{n+1} = \frac{1}{P_n} + 0.75 P_n + c$   
 for: (i)  $c = 0$ ; (ii)  $c = -1$ ; (iii)  $c = -1.25$ ; (iv)  $c = -1.38$ .  
 c.  $x_{n+1} = a x_n (1 - x_n^2)$   
 for: (i)  $a = 0.5$ ; (ii)  $a = 1.5$ ; (iii)  $a = 2.25$ ; (iv)  $a = 2.3$ .

**[1] Computer Project 3.2 pp. 110**

5. Determine numerically whether a stable cycle exists for the given parameter values, and if so, its period. Perform at least 200 iterations each time and if a cycle is found (approximately), use the product of derivatives to verify its stability.

- a.  $P_{n+1} = r P_n \left(1 - \frac{P_n}{5000}\right)$ , for: (i)  $r = 3.4$ ; (ii)  $r = 3.5$ ;  
 (iii)  $r = 3.566$ ; (iv)  $r = 3.569$ ; (v)  $r = 3.845$ .  
 b.  $P_{n+1} = r P_n e^{-P_n/1000}$   
 for: (i)  $r = 5$ ; (ii)  $r = 10$ ; (iii)  $r = 14$ ; (iv)  $r = 14.5$ ; (v)  $r = 14.75$ .

**[1] Computer Project 3.5 pp. 154**

6. Find through numerical experimentation the approximate intervals of stability of the (a) 2-cycle; (b) 4-cycle; (c) 8-cycle; (d) 16-cycle; (e) 32-cycle for the following

- a.  $f_r(x) = r x e^{-x}$   
 b.  $f_r(x) = r x^2 (1 - x)$   
 c.  $f_a(x) = x (a - x^2)$   
 d.  $f_c(x) = \frac{2}{x} + 0.75 x - c$

**[1] Computer Project 3.6 pp. 164**

7. Through numerical simulation, show that each of the following functions undergoes a period doubling cascade: (**[1] Computer Project 3.7 pp.175**)

- a.  $f_r(x) = r x e^{-x}$   
 b.  $f_r(x) = r x^2 (1 - x)$   
 c.  $f_r(x) = r x e^{-x^2}$   
 d.  $f_r(x) = \frac{r x}{(x^2+1)^2}$   
 e.  $f_a(x) = x (a - x^2)$

8. Discuss (a) Pick two initial points close together, i.e., that perhaps differ by 0.001 or 0.00001, and perform at least 100 iterations of  $x_{n+1} = f(x_n)$ . Do solutions exhibit sensitive dependence on initial conditions?  
 (b) For several random choices of  $x_0$  compute at least 1000 iterates  $x_n$  and draw a frequency distribution using at least 50 sub-intervals. Do dense orbits appear to exit?  
 (c) Estimate the Lyapunov exponent  $L$  by picking several random choices of  $x_0$  and computing  $\frac{1}{N} \sum_{n=1}^N \ln|f'(x_n)|$  for  $N = 1000, 2500, 5000, etc.$   
 Does  $L$  appear to be positive? i).  $f(x) = 2 - x^2$  ii).  $f(x) = \frac{2}{x} + \frac{3x}{4} - 2$ .

**[1] Computer Project 3.8 pp. 187**

9. Show that  $f(x) = r x (1 - x)$  for  $r > 4$  and  $f(x) = 6.75 x^2 (1 - x)$  have horseshoes and homoclinic orbits, and hence chaos. **[1] Computer Project 3.8 pp. 188**  
 10. Find the fixed point and determine whether it is a sink, source or saddle by iterating and graphing in solution space the first few iterates for several choices of initial conditions. **[1] Computer Project 4.2 pp. 207**  
 a.  $x_{n+1} = x_n - y_n + 30$   
 $y_{n+1} = x_n + y_n - 20$ .  
 b.  $x_{n+1} = x_n + y_n$   
 $y_{n+1} = x_n - y_n$ .

**Essential Reading**

1. Marotto, Frederick R. (2006). Introduction to Mathematical Modeling Using Discrete Dynamical Systems. Thomson, Brooks/Cole.

**Suggestive Readings**

- Devaney, Robert L. (2022). An Introduction to Chaotic Dynamical Systems (3rd ed.). CRC Press, Taylor & Francis Group, LLC.
- Lynch, Stephen (2017). Dynamical Systems with Applications using Mathematica® (2nd ed.). Birkhäuser.
- Martelli, Mario (1999). Introduction to Discrete Dynamical Systems and Chaos. John Wiley & Sons, Inc., New York.

**DISCIPLINE SPECIFIC ELECTIVE COURSE – 2(ii): INTRODUCTION TO MATHEMATICAL MODELING**

**CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE**

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		

Introduction to Mathematical Modeling	4	3	0	1	Class XII pass with Mathematics	Discipline A-3: Differential Equations
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**Learning Objectives:** The main objective of this course is to introduce:

- Compartmental models and real-life case studies through differential equations, their applications and mathematical modeling.
- Choosing the most appropriate model from competing types that have been fitted.
- Fitting a selected model type or types to the data and making predictions from the collected data.

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

- Learn basics of differential equations and compartmental models.
- Formulate differential equations for various mathematical models.
- Construct normal equation of best fit and predict the future values.

## SYLLABUS OF DSE-2(ii)

### UNIT-I: Compartmental Models (15 hours)

Compartmental diagram and balance law; Exponential decay, radioactive dating, and lake pollution models; Case study: Lake Burley Griffin; Drug assimilation into the blood; Case study: Dull, dizzy or dead; Exponential growth, Density-dependent growth, Equilibrium solutions and stability of logistic equation, Limited growth with harvesting.

### UNIT-II: Interacting Population Models and Phase-plane Analysis (15 hours)

SIR model for influenza, Predator-prey model, Ecosystem model of competing species, and model of a battle.

### UNIT-III: Analytic methods of model fitting and Simulation (15 hours)

Fitting models to data graphically; Chebyshev approximation criterion, Least-square criterion: Straight line, parabolic, power curve; Transformed least-square fit, Choosing a best model. Monte Carlo simulation modeling: Simulating deterministic behavior (area under a curve, volume under a surface); Generating random numbers: middle-square method, linear congruence; Simulating probabilistic behavior.

### Essential Readings

1. Barnes, Belinda & Fulford, Glenn R. (2015). Mathematical Modelling with Case Studies, Using Maple and MATLAB (3rd ed.). CRC Press, Taylor & Francis Group.
2. Giordano, Frank R., Fox, William P., & Horton, Steven B. (2014). A First Course in Mathematical Modeling (5th ed.). CENGAGE Learning India.

### Suggestive Readings

- Albright, Brian, & Fox, William P. (2020). Mathematical Modeling with Excel (2nd ed.). CRC Press, Taylor & Francis Group.

- Edwards, C. Henry, Penney, David E., & Calvis, David T. (2015). Differential Equations and Boundary Value Problems: Computing and Modeling (5th ed.). Pearson.

**Practical (30 hours)- Practical / Lab work to be performed in Computer Lab:**

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

1. Plotting the solution and describe the physical interpretation of the Mathematical Models mentioned below:
  - a. Exponential decay and growth model.
  - b. Lake pollution model (with constant/seasonal flow and pollution concentration).
  - c. Case of single cold pill and a course of cold pills.
  - d. Limited growth of population (with and without harvesting).
  - e. Predatory-prey model (basic volterra model, with density dependence, effect of DDT, two prey one predator).
  - f. Epidemic model of influenza (basic epidemic model, contagious for life, disease with carriers).
  - g. Ecosystem model of competing species
  - h. Battle model
2. Random number generation and then use it to simulate area under a curve and volume under a surface.
3. Write a computer program that finds the least-squares estimates of the coefficients in the following models.
  - a.  $y = a x^2 + b x + c$
  - b.  $y = a x^n$
4. Write a computer program that uses Equations (3.4) in [3] and the appropriate transformed data to estimate the parameters of the following models.
  - a.  $y = b x^n$
  - b.  $y = b e^{a x}$
  - c.  $y = a \ln x + b$
  - d.  $y = a x^2$
  - e.  $y = a x^3$ .

**DISCIPLINE SPECIFIC ELECTIVE COURSE – 2(iii): RESEARCH METHODOLOGY**

**CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE**

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/		

				<b>Practice</b>		
<b>Research Methodology</b>	<b>4</b>	<b>3</b>	<b>0</b>	<b>1</b>	<b>Class XII pass with Mathematics</b>	<b>NIL</b>

**Learning Objectives:** The main objective of this course is to:

- Prepare the students with skills needed for successful research in mathematics.
- Develop a basic understanding of how to pursue research in mathematics.
- Prepare students for professions other than teaching, that requires independent mathematical research, critical analysis, and advanced mathematical knowledge.
- Introduce some open source softwares to carry out mathematical research.
- Impart the knowledge of journals, their rankings and the disadvantages of rankings.

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

- Develop researchable questions and to make them inquisitive enough to search and verify new mathematical facts.
- Understand the methods in research and carry out independent study in areas of mathematics.
- Write a basic mathematical article and a research project.
- Gain knowledge about publication of research articles in good journals.
- Communicate mathematical ideas both in oral and written forms effectively.

## **SYLLABUS OF DSE - 2(iii)**

### **UNIT– I: How to Learn, Write, and Research Mathematics (17 hours)**

How to learn mathematics, How to write mathematics: Goals of mathematical writing, general principles of mathematical writing, avoiding errors, writing mathematical solutions and proofs, the revision process, What is mathematical research, finding a research topic, Literature survey, Research Criteria, Format of a research article (including examples of mathematical articles) and a research project (report), publishing research.

### **UNIT- II: Mathematical Typesetting and Presentation using LaTeX (16 hours)**

How to present mathematics: Preparing a mathematical talk, Oral presentation, Use of technology which includes LaTeX, PSTricks and Beamer; Poster presentation.

### **UNIT- III: Mathematical Web Resources and Research Ethics (12 hours)**

Web resources- MAA, AMS, SIAM, arXiv, ResearchGate; Journal metrics: Impact factor of journal as per JCR, MCQ, SNIP, SJR, Google Scholar metric; Challenges of journal metrics; Reviews/Databases: MathSciNet, zbMath, Web of Science, Scopus; Ethics with respect to science and research, Plagiarism check using software like URKUND/Ouriginal by Turnitin.

## **Essential Readings**

1. Bindner, Donald, & Erickson Martin (2011). A Student's Guide to the Study, Practice, and Tools of Modern Mathematics. CRC Press, Taylor & Francis Group.
2. Committee on Publication Ethics- COPE (<https://publicationethics.org/>)
3. Declaration on Research Assessment.  
[https://en.wikipedia.org/wiki/San\\_Francisco\\_Declaration\\_on\\_Research\\_Assessment](https://en.wikipedia.org/wiki/San_Francisco_Declaration_on_Research_Assessment)
4. Evaluating Journals using journal metrics;  
(<https://academicguides.waldenu.edu/library/journalmetrics#s-lg-box-13497874>)
5. Gallian, Joseph A. (2006). Advice on Giving a Good PowerPoint Presentation (<https://www.d.umn.edu/~jgallian/goodPPTalk.pdf>). MATH HORIZONS.
6. Lammport, Leslie (2008). LaTeX, a Document Preparation System, Pearson.
7. Locharoenrat, Kitsakorn (2017). Research Methodologies for Beginners, Pan Stanford Publishing Pte. Ltd., Singapore.
8. Nicholas J. Higham. Handbook for writing for the Mathematical Sciences, SIAM, 1998.
9. Steenrod, Norman E., Halmos, Paul R., Schiffer, M. M., & Dieudonné, Jean A. (1973). How to Write Mathematics, American Mathematical Society.
10. Tantau, Till, Wright, Joseph, & Miletić, Vedran (2023). The BEAMER class, Use Guide for Version 3.69. TeX User Group.  
(<https://tug.ctan.org/macros/latex/contrib/beamer/doc/beameruserguide.pdf>)
11. University Grants Commission (Promotion of Academic Integrity and Prevention of Plagiarism in Higher Educational Institutions) Regulations 2018 (The Gazette of India: Extraordinary, Part-iii-Sec.4)

**Practical (30 hours):** Practical work to be performed in the computer lab of the following using any TeX distribution software:

1. Starting LaTeX, Preparing an input file, Sequences and paragraphs, Quotation marks, Dashes, Space after a period, Special symbols, Simple text- generating commands, Emphasizing text, Preventing line breaks, Footnotes, ignorable input.
2. The document, The document class, The title page, Sectioning, Displayed material, Quotations, Lists, Displayed formulas, Declarations.
3. Running LaTeX, Changing the type style, Accents, Symbols, Subscripts and superscripts, Fractions, Roots, Ellipsis.
4. Mathematical Symbols, Greek letters, Calligraphic letters, Log-like functions, Arrays, The array environment, Vertical alignment, Delimiters, Multiline formulas.
5. Putting one thing above another, Over and underlining, Accents, Stacking symbols, Spacing in math mode, Changing style in math mode, Type style, Math style.
6. Defining commands, Defining environments, Theorems.
7. Figure and tables, Marginal notes, The tabbing environment, The tabular environment.
8. The Table and contents, Cross-references, Bibliography and citation.
9. Beamer: Templates, Frames, Title page frame, Blocks, Simple overlays, Themes.
10. PSTricks
11. Demonstration of web resources.

## B.Sc. (Prog.)/ BA (Prog.) Semester-VI with Mathematics as non-Major

### Category-III

#### DISCIPLINE SPECIFIC CORE COURSE-6 (Discipline A-6): PROBABILITY AND STATISTICS

#### CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Probability and Statistics	4	3	0	1	Class XII pass with Mathematics	NIL

**Learning Objectives:** The primary objective of this course is to:

- Make the students familiar with the basic statistical concepts and tools which are needed to study situations involving uncertainty or randomness.
- Render the students to several examples and exercises that blend their everyday experiences with their scientific interests to form the basis of data science.

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

- Understand some basic concepts and terminology-population, sample, descriptive and inferential statistics including stem-and-leaf plots, dotplots, histograms and boxplots.

- Learn about probability density functions and various univariate distributions such as binomial, hypergeometric, negative binomial, Poisson, normal, exponential, and lognormal.
- Understand the remarkable fact that the empirical frequencies of so many natural populations, exhibit bell-shaped (i.e., normal) curves, using the Central Limit Theorem.
- Measure the scale of association between two variables, and to establish a formulation helping to predict one variable in terms of the other, i.e., correlation and linear regression.

## **SYLLABUS OF DISCIPLINE A-6**

### **UNIT-I: Descriptive Statistics, Probability, and Discrete Probability Distributions (15 hours)**

Descriptive statistics: Populations, Samples, Stem-and-leaf displays, Dotplots, Histograms, Qualitative data, Measures of location, Measures of variability, Boxplots; Sample spaces and events, Probability axioms and properties, Conditional probability, Bayes' theorem, and independent events; Discrete random variables & probability distributions, Expected values; Probability distributions: Binomial, geometric, hypergeometric, negative binomial, Poisson, and Poisson distribution as a limit.

### **UNIT-II: Continuous Probability Distributions (15 hours)**

Continuous random variables, Probability density functions, Uniform distribution, Cumulative distribution functions and expected values, The normal, exponential, and lognormal distributions.

### **UNIT-III: Central Limit Theorem and Regression Analysis (15 hours)**

Sampling distribution and standard error of the sample mean, Central Limit Theorem, and applications; Scatterplot of bivariate data, Regression line using principle of least squares, Estimation using the regression lines; Sample correlation coefficient and properties.

### **Practical (30 hours)**

Software labs using Microsoft Excel or any other spreadsheet.

- 1) Presentation and analysis of data (univariate and bivariate) by frequency tables, descriptive statistics, stem-and-leaf plots, dotplots, histograms, boxplots, comparative boxplots, and probability plots ([1] Section 4.6).
- 2) Fitting of binomial, Poisson, and normal distributions.
  - 3) Illustrating the Central Limit Theorem through Excel.
  - 4) Fitting of regression line using the principle of least squares.
  - 5) Computation of sample correlation coefficient.

### **Essential Reading**

1. Devore, Jay L. (2016). Probability and Statistics for Engineering and the Sciences (9th ed.). Cengage Learning India Private Limited. Delhi. Indian Reprint 2022.



**Suggestive Reading**

- Mood, A. M., Graybill, F. A., & Boes, D. C. (1974). Introduction to the Theory of Statistics (3rd ed.). Tata McGraw-Hill Pub. Co. Ltd. Reprinted 2017.

**B.Sc. (Physical Sciences/Mathematical Sciences) Semester-VI**  
**with Mathematics as one of the Core Discipline**

**Category-III**

**DISCIPLINE SPECIFIC CORE COURSE – 6 (Discipline A-6): PROBABILITY AND STATISTICS**

**CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE**

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Probability and Statistics	4	3	0	1	Class XII pass with Mathematics	NIL

**Learning Objectives:** The primary objective of this course is to:

- Make the students familiar with the basic statistical concepts and tools which are needed to study situations involving uncertainty or randomness.
- Render the students to several examples and exercises that blend their everyday experiences with their scientific interests to form the basis of data science.

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

- Understand some basic concepts and terminology-population, sample, descriptive and inferential statistics including stem-and-leaf plots, dotplots, histograms and boxplots.
- Learn about probability density functions and various univariate distributions such as binomial, hypergeometric, negative binomial, Poisson, normal, exponential, and lognormal.
- Understand the remarkable fact that the empirical frequencies of so many natural populations, exhibit bell-shaped (i.e., normal) curves, using the Central Limit Theorem.
- Measure the scale of association between two variables, and to establish a formulation helping to predict one variable in terms of the other, i.e., correlation and linear regression.

**SYLLABUS OF DISCIPLINE A-6**

**UNIT-I: Descriptive Statistics, Probability, and Discrete Probability Distributions (15 hours)**

Descriptive statistics: Populations, Samples, Stem-and-leaf displays, Dotplots, Histograms, Qualitative data, Measures of location, Measures of variability, Boxplots; Sample spaces and events, Probability axioms and properties, Conditional probability, Bayes' theorem, and independent events; Discrete random variables & probability distributions, Expected values; Probability distributions: Binomial, geometric, hypergeometric, negative binomial, Poisson, and Poisson distribution as a limit.

**UNIT-II: Continuous Probability Distributions****(15 hours)**

Continuous random variables, Probability density functions, Uniform distribution, Cumulative distribution functions and expected values, The normal, exponential, and lognormal distributions.

**UNIT-III: Central Limit Theorem and Regression Analysis****(15 hours)**

Sampling distribution and standard error of the sample mean, Central Limit Theorem, and applications; Scatterplot of bivariate data, Regression line using principle of least squares, Estimation using the regression lines; Sample correlation coefficient and properties.

**Practical (30 hours)**

Software labs using Microsoft Excel or any other spreadsheet.

- 1) Presentation and analysis of data (univariate and bivariate) by frequency tables, descriptive statistics, stem-and-leaf plots, dotplots, histograms, boxplots, comparative boxplots, and probability plots ([1] Section 4.6).
- 2) Fitting of binomial, Poisson, and normal distributions.
- 3) Illustrating the Central Limit Theorem through Excel.
- 4) Fitting of regression line using the principle of least squares.
- 5) Computation of sample correlation coefficient.

**Essential Reading**

1. Devore, Jay L. (2016). Probability and Statistics for Engineering and the Sciences (9th ed.). Cengage Learning India Private Limited. Delhi. Indian Reprint 2022.

**Suggestive Reading**

- Mood, A. M., Graybill, F. A., & Boes, D. C. (1974). Introduction to the Theory of Statistics (3rd ed.). Tata McGraw-Hill Pub. Co. Ltd. Reprinted 2017.

## DSE Courses of B.Sc. (Physical Sciences/Mathematical Sciences) Sem-VI

### Category-III

#### DISCIPLINE SPECIFIC ELECTIVE COURSE – 4(i): ELEMENTARY MATHEMATICAL ANALYSIS

#### CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Elementary Mathematical Analysis	4	3	1	0	Class XII pass with Mathematics	Discipline A-5: Elements of Real Analysis

**Learning Objectives:** The primary objective of this course is to introduce:

- Sequential criterion for limits and continuity of real-valued functions.
- Riemann integral of real-valued function  $f$  on  $[a, b]$  using Darboux sums.
- Pointwise and uniform convergence of sequences and series of functions.

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

- Apply sequential continuity criterion for the proof of intermediate value theorem.
- Understand the basic tool used to calculate integrals
- Apply uniform convergence for term-by-term integration in power series expansion.

#### **SYLLABUS OF DSE-4(i)**

##### **UNIT-I: Continuous Functions**

**(12 hours)**

Sequential criterion for limits and continuity of functions, Continuity on intervals, Intermediate value theorem and applications; Uniform continuity.

##### **UNIT-II: The Riemann Integral**

**(15 hours)**

Riemann integration, criterion for integrability and examples; Integrability of continuous and monotone functions, Algebraic properties of the Riemann integral, Fundamental theorem of calculus (first form).

##### **UNIT-III: Uniform Convergence**

**(18 hours)**

Sequences and series of functions: Pointwise and uniform convergence, Uniform Cauchy criterion, Weierstrass M-test, Implications of uniform convergence in calculus; Power series, Radius and interval of convergence, Applications of Abel's theorem for power series.

#### **Essential Reading**

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

### Suggestive Readings

- Bartle, Robert G., & Sherbert, Donald R. (2011). Introduction to Real Analysis (4th ed.). John Wiley & Sons. Wiley India Edition 2015.
- Ross, Kenneth A. (2013). Elementary Analysis: The Theory of Calculus (2nd ed.). Undergraduate Texts in Mathematics, Springer. Indian Reprint.

## DISCIPLINE SPECIFIC ELECTIVE COURSE-4(ii): INTRODUCTION TO MATHEMATICAL MODELING

### CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Introduction to Mathematical Modeling	4	3	0	1	Class XII pass with Mathematics	Discipline A-3: Differential Equations

**Learning Objectives:** The main objective of this course is to introduce:

- Compartmental models and real-life case studies through differential equations, their applications and mathematical modeling.
- Choosing the most appropriate model from competing types that have been fitted.
- Fitting a selected model type or types to the data and making predictions from the collected data.

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

- Learn basics of differential equations and compartmental models.
- Formulate differential equations for various mathematical models.
- Construct normal equation of best fit and predict the future values.

### SYLLABUS OF DSE-4(ii)

#### UNIT-I: Compartmental Models

(15 hours)

Compartmental diagram and balance law; Exponential decay, radioactive dating, and lake pollution models; Case study: Lake Burley Griffin; Drug assimilation into the blood; Case study: Dull, dizzy or dead; Exponential growth, Density-dependent growth, Equilibrium solutions and stability of logistic equation, Limited growth with harvesting.

#### UNIT-II: Interacting Population Models and Phase-plane Analysis

(15 hours)

SIR model for influenza, Predator-prey model, Ecosystem model of competing species, and model of a battle.

### **UNIT-III: Analytic methods of model fitting and Simulation (15 hours)**

Fitting models to data graphically; Chebyshev approximation criterion, Least-square criterion: Straight line, parabolic, power curve; Transformed least-square fit, Choosing a best model. Monte Carlo simulation modeling: Simulating deterministic behavior (area under a curve, volume under a surface); Generating random numbers: middle-square method, linear congruence; Simulating probabilistic behavior.

#### **Essential Readings**

1. Barnes, Belinda & Fulford, Glenn R. (2015). Mathematical Modelling with Case Studies, Using Maple and MATLAB (3rd ed.). CRC Press, Taylor & Francis Group.
2. Giordano, Frank R., Fox, William P., & Horton, Steven B. (2014). A First Course in Mathematical Modeling (5th ed.). CENGAGE Learning India.

#### **Suggestive Readings**

- Albright, Brian, & Fox, William P. (2020). Mathematical Modeling with Excel (2nd ed.). CRC Press, Taylor & Francis Group.
- Edwards, C. Henry, Penney, David E., & Calvis, David T. (2015). Differential Equations and Boundary Value Problems: Computing and Modeling (5th ed.). Pearson.

#### **Practical (30 hours)- Practical / Lab work to be performed in Computer Lab:**

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

1. Plotting the solution and describe the physical interpretation of the Mathematical Models mentioned below:
  - a. Exponential decay and growth model.
  - b. Lake pollution model (with constant/seasonal flow and pollution concentration).
  - c. Case of single cold pill and a course of cold pills.
  - d. Limited growth of population (with and without harvesting).
  - e. Predatory-prey model (basic volterra model, with density dependence, effect of DDT, two prey one predator).
  - f. Epidemic model of influenza (basic epidemic model, contagious for life, disease with carriers).
  - g. Ecosystem model of competing species
  - h. Battle model
2. Random number generation and then use it to simulate area under a curve and volume under a surface.
3. Write a computer program that finds the least-squares estimates of the coefficients in the following models.
  - a.  $y = a x^2 + b x + c$
  - b.  $y = a x^n$

4. Write a computer program that uses Equations (3.4) in [3] and the appropriate transformed data to estimate the parameters of the following models.
- $y = b x^n$
  - $y = b e^{a x}$
  - $y = a \ln x + b$
  - $y = a x^2$
  - $y = a x^3$ .

**DISCIPLINE SPECIFIC ELECTIVE COURSE-4(iii): RESEARCH METHODOLOGY**

**CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE**

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course (if any)
		Lecture	Tutorial	Practical/ Practice		
Research Methodology	4	3	0	1	Class XII pass with Mathematics	NIL

**Learning Objectives:** The main objective of this course is to:

- Prepare the students with skills needed for successful research in mathematics.
- Develop a basic understanding of how to pursue research in mathematics.
- Prepare students for professions other than teaching, that requires independent mathematical research, critical analysis, and advanced mathematical knowledge.
- Introduce some open source softwares to carry out mathematical research.
- Impart the knowledge of journals, their rankings and the disadvantages of rankings.

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

- Develop researchable questions and to make them inquisitive enough to search and verify new mathematical facts.
- Understand the methods in research and carry out independent study in areas of mathematics.
- Write a basic mathematical article and a research project.
- Gain knowledge about publication of research articles in good journals.
- Communicate mathematical ideas both in oral and written forms effectively.

**SYLLABUS OF DSE - 4(iii)**

**UNIT– I: How to Learn, Write, and Research Mathematics**

**(17 hours)**

How to learn mathematics, How to write mathematics: Goals of mathematical writing, general principles of mathematical writing, avoiding errors, writing mathematical solutions and proofs, the revision process, What is mathematical research, finding a research topic, Literature survey, Research Criteria, Format of a research article (including examples of mathematical articles) and a research project (report), publishing research.

**UNIT- II: Mathematical Typesetting and Presentation using LaTeX (16 hours)**

How to present mathematics: Preparing a mathematical talk, Oral presentation, Use of technology which includes LaTeX, PSTricks and Beamer; Poster presentation.

**UNIT- III: Mathematical Web Resources and Research Ethics (12 hours)**

Web resources- MAA, AMS, SIAM, arXiv, ResearchGate; Journal metrics: Impact factor of journal as per JCR, MCQ, SNIP, SJR, Google Scholar metric; Challenges of journal metrics; Reviews/Databases: MathSciNet, zbMath, Web of Science, Scopus; Ethics with respect to science and research, Plagiarism check using software like URKUND/Ouriginal by Turnitin.

**Essential Readings**

1. Bindner, Donald, & Erickson Martin (2011). A Student's Guide to the Study, Practice, and Tools of Modern Mathematics. CRC Press, Taylor & Francis Group.
2. Committee on Publication Ethics- COPE (<https://publicationethics.org/>)
3. Declaration on Research Assessment.  
[https://en.wikipedia.org/wiki/San\\_Francisco\\_Declaration\\_on\\_Research\\_Assessment](https://en.wikipedia.org/wiki/San_Francisco_Declaration_on_Research_Assessment)
4. Evaluating Journals using journal metrics;  
(<https://academicguides.waldenu.edu/library/journalmetrics#s-lg-box-13497874>)
5. Gallian, Joseph A. (2006). Advice on Giving a Good PowerPoint Presentation (<https://www.d.umn.edu/~jgallian/goodPPTalk.pdf>). MATH HORIZONS.
6. Lamport, Leslie (2008). LaTeX, a Document Preparation System, Pearson.
7. Locharoenrat, Kitsakorn (2017). Research Methodologies for Beginners, Pan Stanford Publishing Pte. Ltd., Singapore.
8. Nicholas J. Higham. Handbook for writing for the Mathematical Sciences, SIAM, 1998.
9. Steenrod, Norman E., Halmos, Paul R., Schiffer, M. M., & Dieudonné, Jean A. (1973). How to Write Mathematics, American Mathematical Society.
10. Tantau, Till, Wright, Joseph, & Miletić, Vedran (2023). The BEAMER class, Use Guide for Version 3.69. TeX User Group.  
(<https://tug.ctan.org/macros/latex/contrib/beamer/doc/beameruserguide.pdf>)
11. University Grants Commission (Promotion of Academic Integrity and Prevention of Plagiarism in Higher Educational Institutions) Regulations 2018 (The Gazette of India: Extraordinary, Part-iii-Sec.4)

**Practical (30 hours):** Practical work to be performed in the computer lab of the following using any TeX distribution software:

1. Starting LaTeX, Preparing an input file, Sequences and paragraphs, Quotation marks, Dashes, Space after a period, Special symbols, Simple text- generating commands, Emphasizing text, Preventing line breaks, Footnotes, ignorable input.



2. The document, The document class, The title page, Sectioning, Displayed material, Quotations, Lists, Displayed formulas, Declarations.
3. Running LaTeX, Changing the type style, Accents, Symbols, Subscripts and superscripts, Fractions, Roots, Ellipsis.
4. Mathematical Symbols, Greek letters, Calligraphic letters, Log-like functions, Arrays, The array environment, Vertical alignment, Delimiters, Multiline formulas.
5. Putting one thing above another, Over and underlining, Accents, Stacking symbols, Spacing in math mode, Changing style in math mode, Type style, Math style.
6. Defining commands, Defining environments, Theorems.
7. Figure and tables, Marginal notes, The tabbing environment, The tabular environment.
8. The Table and contents, Cross-references, Bibliography and citation.
9. Beamer: Templates, Frames, Title page frame, Blocks, Simple overlays, Themes.
10. PSTricks
11. Demonstration of web resources.

**COMMON POOL OF GENERIC ELECTIVES (GE) Semester-VI COURSES OFFERED  
BY DEPARTMENT OF MATHEMATICS**

**Category-IV**

**GENERIC ELECTIVES (GE-6(i)): INTRODUCTION TO MATHEMATICAL MODELING**

**CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE**

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course
		Lecture	Tutorial	Practical/ Practice		
Introduction to Mathematical Modeling	4	3	0	1	Class XII pass with Mathematics	GE-3(i): Differential Equations

**Learning Objectives:** The main objective of this course is to introduce:

- Compartmental models and real-life case studies through differential equations, their applications and mathematical modeling.
- Choosing the most appropriate model from competing types that have been fitted.
- Fitting a selected model type or types to the data and making predictions from the collected data.

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

- Learn basics of differential equations and compartmental models.
- Formulate differential equations for various mathematical models.
- Construct normal equation of best fit and predict the future values.

**SYLLABUS OF GE-6(i)**

**UNIT-I: Compartmental Models (15 hours)**

Compartmental diagram and balance law; Exponential decay, radioactive dating, and lake pollution models; Case study: Lake Burley Griffin; Drug assimilation into the blood; Case study: Dull, dizzy or dead; Exponential growth, Density-dependent growth, Equilibrium solutions and stability of logistic equation, Limited growth with harvesting.

**UNIT-II: Interacting Population Models and Phase-plane Analysis (15 hours)**

SIR model for influenza, Predator-prey model, Ecosystem model of competing species, and model of a battle.

**UNIT-III: Analytic methods of model fitting and Simulation (15 hours)**

Fitting models to data graphically; Chebyshev approximation criterion, Least-square criterion: Straight line, parabolic, power curve; Transformed least-square fit, Choosing a best model. Monte Carlo simulation modeling: Simulating deterministic behavior (area under a curve, volume under a surface); Generating random numbers: middle-square method, linear congruence; Simulating probabilistic behavior.

### Essential Readings

1. Barnes, Belinda & Fulford, Glenn R. (2015). Mathematical Modelling with Case Studies, Using Maple and MATLAB (3rd ed.). CRC Press, Taylor & Francis Group.
2. Giordano, Frank R., Fox, William P., & Horton, Steven B. (2014). A First Course in Mathematical Modeling (5th ed.). CENGAGE Learning India.

### Suggestive Readings

- Albright, Brian, & Fox, William P. (2020). Mathematical Modeling with Excel (2nd ed.). CRC Press, Taylor & Francis Group.
- Edwards, C. Henry, Penney, David E., & Calvis, David T. (2015). Differential Equations and Boundary Value Problems: Computing and Modeling (5th ed.). Pearson.

**Practical (30 hours)- Practical / Lab work to be performed in Computer Lab:** Modeling of the following problems using Mathematica/MATLAB/Maple/Maxima/Scilab etc.

1. Plotting the solution and describe the physical interpretation of the Mathematical Models mentioned below:
  - a. Exponential decay and growth model.
  - b. Lake pollution model (with constant/seasonal flow and pollution concentration).
  - c. Case of single cold pill and a course of cold pills.
  - d. Limited growth of population (with and without harvesting).
  - e. Predatory-prey model (basic volterra model, with density dependence, effect of DDT, two prey one predator).
  - f. Epidemic model of influenza (basic epidemic model, contagious for life, disease with carriers).
  - g. Ecosystem model of competing species
  - h. Battle model
2. Random number generation and then use it to simulate area under a curve and volume under a surface.
3. Write a computer program that finds the least-squares estimates of the coefficients in the following models.
  - a.  $y = a x^2 + b x + c$
  - b.  $y = a x^n$
4. Write a computer program that uses Equations (3.4) in [3] and the appropriate transformed data to estimate the parameters of the following models.
  - a.  $y = b x^n$
  - b.  $y = b e^{a x}$
  - c.  $y = a \ln x + b$
  - d.  $y = a x^2$
  - e.  $y = a x^3$ .

## GENERIC ELECTIVES (GE-6(ii)): DISCRETE DYNAMICAL SYSTEMS

### CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

Course title & Code	Credits	Credit distribution of the course			Eligibility criteria	Pre-requisite of the course
		Lecture	Tutorial	Practical/ Practice		
Discrete Dynamical Systems	4	3	0	1	Class XII pass with Mathematics	NIL

**Learning Objectives:** The primary objective of this course is to introduce:

- The fundamental concepts of discrete dynamical systems and emphasis on its study through several applications.
- The concepts of the fixed points, chaos and Lyapunov exponents for linear and nonlinear equations have been explained through examples.
- Various applications of chaos in higher dimensional models.

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

- Understand the basic concepts of difference equation, chaos and Lyapunov exponents.
- Obtain fixed points and discuss the stability of the dynamical system.
- Find Lyapunov exponents, Bifurcation, and Period-doubling for nonlinear equations.
- Analyze the behavior of different realistic systems with chaos cascade.

### SYLLABUS OF GE-6(ii)

#### **UNIT-I: Discrete-time Models (12 hours)**

Discrete dynamical systems concepts and examples; Some linear models: Bouncing ball, investment growth, population growth, financial, economic and linear price models; Nonlinear models: Density-dependent population, contagious-disease, economic and nonlinear price models; Some linear systems models: Prey-predator, competing species, overlapping-generations, and economic systems.

#### **UNIT-II: Linear Equations, Systems, their Solutions and Dynamics (18 hours)**

Autonomous, non-autonomous linear equations and their solutions, time series graphs; Homogenous, non-homogeneous equations and their solutions with applications; Dynamics of autonomous linear equations, fixed points, stability, and oscillation; Homogeneous, non-homogeneous linear systems and their dynamics, solution space graphs, fixed points, sinks, sources and saddles.

#### **UNIT-III: Nonlinear Equations, their Dynamics and Chaos (15 hours)**

Autonomous nonlinear equations and their dynamics: Exact solutions, fixed points, stability; Cobweb graphs and dynamics: Linearization; Periodic points and cycles: 2-cycles,  $m$ -cycles,

and their stability; Parameterized families; Bifurcation of fixed points and period-doubling; Characterizations and indicators of chaos.

**Practical (30 hours)-** Use of Excel/SageMath/MATHEMATICA/MATLAB/Scilab Software:

1. If Rs. 200 is deposited every 2 weeks into an account paying 6.5% annual interest compounded bi-weekly with an initial zero balance:
  - (a) How long will it take before Rs. 10,000/- is in account?
  - (b) During this time how much is deposited and how much comes from interest?
  - (c) Create a time series graph for the bi-weekly account balances for the first 40 weeks of saving scenario.

**[1] Computer Projects 2.5 pp. 68**

2. (a) How much can be borrowed at an annual interest rate of 6% paid quarterly for 5 years in order to have the payments equal Rs. 1000/- every 3 months.
  - (b) What is the unpaid balance on this loan after 4 years.
  - (c) Create a time series graph for the unpaid balances each quarter for the loan process.

**[1] Computer Projects 2.5 pp. 68**

3. Four distinct types of dynamics for any autonomous linear equation:

$$x_{n+1} = a x_n + b \text{ for different values of } a \text{ and } b.$$

**[1] Dynamics of autonomous linear equation, pp. 74**

4. Find all fixed points and determine their stability by generating at least the first 100 iterates for various choices of initial values and observing the dynamics
  - a.  $I_{n+1} = I_n - r I_n + s I_n (1 - I_n 10^{-6})$   
for: (i)  $r = 0.5, s = 0.25$ , (ii)  $r = 0.5, s = 1.75$ , (iii)  $r = 0.5, s = 2.0$ .
  - b.  $P_{n+1} = \frac{1}{P_n} + 0.75 P_n + c$   
for: (i)  $c = 0$ ; (ii)  $c = -1$ ; (iii)  $c = -1.25$ ; (iv)  $c = -1.38$ .
  - c.  $x_{n+1} = a x_n (1 - x_n^2)$   
for: (i)  $a = 0.5$ ; (ii)  $a = 1.5$ ; (iii)  $a = 2.25$ ; (iv)  $a = 2.3$ .

**[1] Computer Projects 3.2 pp. 110**

5. Determine numerically whether a stable cycle exists for the given parameter values, and if so, its period. Perform at least 200 iterations each time and if a cycle is found (approximately), use the product of derivatives to verify its stability.

- a.  $P_{n+1} = r P_n \left(1 - \frac{P_n}{5000}\right)$ , for: (i)  $r = 3.4$ ; (ii)  $r = 3.5$ ;  
(iii)  $r = 3.566$ ; (iv)  $r = 3.569$ ; (v)  $r = 3.845$ .

- b.  $P_{n+1} = r P_n e^{-P_n/1000}$   
for: (i)  $r = 5$ ; (ii)  $r = 10$ ; (iii)  $r = 14$ ; (iv)  $r = 14.5$ ; (v)  $r = 14.75$ .

**[1] Computer Projects 3.5 pp. 154**

6. Find through numerical experimentation the approximate intervals of stability of the (a) 2-cycle; (b) 4-cycle; (c) 8-cycle; (d) 16-cycle; (e) 32-cycle for the following
  - a.  $f_r(x) = r x e^{-x}$
  - b.  $f_r(x) = r x^2 (1 - x)$
  - c.  $f_a(x) = x (a - x^2)$
  - d.  $f_c(x) = \frac{2}{x} + 0.75 x - c$

**[1] Computer Projects 3.6 pp. 164**

7. Through numerical simulation, show that each of the following functions undergoes a period doubling cascade:
- $f_r(x) = r x e^{-x}$
  - $f_r(x) = r x^2 (1 - x)$
  - $f_r(x) = r x e^{-x^2}$
  - $f_r(x) = \frac{r x}{(x^2+1)^2}$
  - $f_a(x) = x (a - x^2)$

**[1] Computer Projects 3.7 pp. 175**

8. Discuss (a) Pick two initial points close together, i.e., that perhaps differ by 0.001 or 0.00001, and perform at least 100 iterations of  $x_{n+1} = f(x_n)$ . Do solutions exhibit sensitive dependence on initial conditions?  
(b) For several random choices of  $x_0$  compute at least 1000 iterates  $x_n$  and draw a frequency distribution using at least 50 sub-intervals. Do dense orbits appear to exist?  
(c) Estimate the Lyapunov exponent  $L$  by picking several random choices of  $x_0$  and computing  $\frac{1}{N} \sum_{n=1}^N \ln|f'(x_n)|$  for  $N = 1000, 2500, 5000, \text{etc.}$

Does  $L$  appear to be positive? i).  $f(x) = 2 - x^2$  ii).  $f(x) = \frac{2}{x} + \frac{3x}{4} - 2$ .

**[1] Computer Projects 3.8 pp. 187**

9. Show that  $f(x) = r x (1 - x)$  for  $r > 4$  and  $f(x) = 6.75 x^2 (1 - x)$  have horseshoes and homoclinic orbits, and hence chaos. **[1] Computer Projects 3.8 pp. 188**
10. Find the fixed point and determine whether it is a sink, source or saddle by iterating and graphing in solution space the first few iterates for several choices of initial conditions.
- $x_{n+1} = x_n - y_n + 30$   
 $y_{n+1} = x_n + y_n - 20$ .
  - $x_{n+1} = x_n + y_n$   
 $y_{n+1} = x_n - y_n$ .

**[1] Computer Projects 4.2 pp. 207**

**Essential Reading**

- Marotto, Frederick R. (2006). Introduction to Mathematical Modeling Using Discrete Dynamical Systems. Thomson, Brooks/Cole.

**Suggestive Readings**

- Devaney, Robert L. (2022). An Introduction to Chaotic Dynamical Systems (3rd ed.). CRC Press Taylor & Francis Group, LLC.
- Lynch, Stephen (2017). Dynamical Systems with Applications using Mathematica® (2nd ed.). Birkhäuser.
- Martelli, Mario (1999). Introduction to Discrete Dynamical Systems and Chaos. John Wiley & Sons, Inc., New York.