

College of Excellence, nirf 2023– 4<sup>th</sup> Rank (An Autonomous Institution Affiliated to Bharathiar University) (Accredited with 'A++' Grade by NAAC, An ISO 9001:2015 Certified Institution) Peelamedu, Coimbatore – 641004

## **DEPARTMENT OF MATHEMATICS**

### CHOICE BASED CREDIT SYSTEM & LEARNING OUTCOME BASED CURRICULAR FRAMEWORK

## MASTER OF MATHEMATICS 2024-2026 BATCH

(I SEMESTER)

#### PROGRAMME EDUCATIONAL OBJECTIVES

# The M. Sc Mathematics curriculum is dedicated to prepare students for productive careers after 3-5 years of graduation.

- 1. Apply their knowledge in modern industry or teaching, or secure acceptance in high-quality graduate programs in mathematics.
- 2. Development in their chosen profession and/or progress toward an advanced degree
- 3. The trust and respect of others as effective and ethical team members.
- 4. Graduates will become effective collaborators and innovators, leading or participating in efforts to address social, technical and business challenges.
- 5. Promote the culture of interdisciplinary research among all disciplines and applied mathematics.



#### PROGRAMME LEARNING OUTCOMES

On the successful completion of the programme, the following are the expected outcomes

**PLO1:** Students acquire sound analytical and practical knowledge to formulate and solve challenging problems.

**PLO2:**Students will be able to read and identify mathematical and computational methods in order to solve comprehensive problems.

**PLO3:**Students are well prepared to take jobs in schools and colleges as Mathematics Teachers and Professors, Software Industries, Research and Development Organizations.

**PLO4:**Students to purse higher studies in Mathematical and Computing Sciences and to clear Competitive exams like SET/ NET/ TET etc.

**PLO5:**Students to learn and apply Mathematics in real life situations aiming at service to the society.

#### **PROGRAMME SPECIFIC OUTCOMES**

- **PSO1:** Provide Strong foundation and inculcate ample knowledge on topics in pure and applied mathematics, empowering the students to pursue higher degrees at reputed academic institutions
- **PSO2:** Advanced mathematical topics provide opportunities to research students for communication and discussion.
- **PSO3:** Demonstrate the highest standard of ethics in research.
- **PSO4:** Provide scope for interaction with international researchers and developing collaborations.
- **PSO5:** Provide knowledge of a wide range of mathematical techniques and application of mathematical methods/tools in other scientific and engineering domains.
- **PSO6:** Nurture problem solving skills, thinking, creativity through assignments, project work.
- **PSO7:** Generate publications in reputed mathematical journals.



#### **DEPARTMENT OF MATHEMATICS** CHOICE BASED CREDIT SYSTEM & LEARNING OUTCOME BASED CURRICULAR FRAMEWORK SYLLABUS & SCHEME OF EXAMINATION

# MASTER OF MATHEMATICS 2024 -2026 BATCH & ONWARDS

| Sem     | Course<br>Code     | Title of the Course  | Little of the Contact     Image: Contact hours     Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours     Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours     Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours     Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours     Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours     Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours     Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours     Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours     Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours   Image: Contact hours <t< th=""><th></th><th>Credits</th></t<> |    |   | Credits |    |     |       |    |
|---------|--------------------|--|--|----|---|---------|----|-----|-------|----|
|         |                    |  | Inst   |    |   |         | CA | ESE | Total |    |
|         | MTH2301            | Algebra  | 6  | 88 | 2 | 3       | 25 | 75  | 100   | 4  |
|         | MTH2302            | Real Analysis  | 6  | 88 | 2 | 3       | 25 | 75  | 100   | 4  |
| _       | MTH2303            | Ordinary<br>Differential<br>Equations                                  | 6  | 88 | 2 | 3       | 25 | 75  | 100   | 4  |
| I       | MTH2304            | Mechanics  | 6  | 88 | 2 | 3       | 25 | 75  | 100   | 4  |
|         | MTH23E1<br>MTH23E2 | Elective I:<br>Financial<br>Mathematics/<br>Mathematical<br>Statistics | 6  | 88 | 2 | 3       | 25 | 75  | 100   | 4  |
| I - 111 | 17MONL1            | Online Course #  | -  | -  | - | -       | -  | -   | -     | 1* |

\* : Students completing online course through NPTEL and IIT Mumbai will get a credit of 1, for others completed status will be given.

# : Self study

| COURSE<br>NUMBER | COURSE NAME | CATEGORY | L  | Т | Р | CREDIT |
|------------------|-------------|----------|----|---|---|--------|
| MTH2301          | ALGEBRA     | THEORY   | 88 | 2 | - | 4      |

- To develop the capability among students for handling abstract concepts and to provide the students with experience in axiomatic mathematics while keeping in close touch with the computational aspects of the subject.
- To prepare students to understand principles, concepts necessary to formulate, solve and analyze Algebra
- > To prepare the students for further courses in higher mathematics and related disciplines

#### **Course Learning Outcomes**

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

| CLO<br>Number | CLO Statement  | Knowledge<br>Level |
|---------------|--|--------------------|
| CL01          | Understand competence with the basic ideas of algebra including the concepts of direct products, finitely generated abelian groups | К2                 |
| CLO2          | Apply knowledge of the structures of fields ,extension fields and finite fields  | K3                 |
| CLO 3         | Analyze the significance Sylow's theorem and Galois theory   | K4                 |
| CLO 4         | Evaluate clear and accurate proofs using the concepts of Algebra   | K5                 |
| CLO 5         | Create competence with the basic ideas of linear Algebra including the concepts of modules and linear transformations              | K6                 |

#### Mapping with Programme Learning Outcomes

| CLO s/PLO s | PLO 1 | PLO 2 | PLO 3 | PLO 4 | PLO 5 |
|-------------|-------|-------|-------|-------|-------|
| CLO 1       | S     | S     | S     | S     | S     |
| CLO 2       | S     | S     | S     | М     | S     |
| CLO 3       | S     | S     | S     | S     | S     |
| CLO 4       | S     | S     | М     | S     | S     |
| CLO 5       | S     | S     | S     | S     | М     |

# CORE I - SEME

Group Theory: Another Counting principle - Sylow's theorem - Application of Sylow's theorem - **Direct products – Finite Abelian Group**.

Vector spaces and modules: elementary basic concepts – **linear independence and bases** – dual spaces – **inner product spaces** – modules

Fields: Extension Fields - **Roots of Polynomials** - More about root-Elements of Galois Theory - Solvability by radicals -**Finite fields** 

Linear Transformation: The algebra of linear transformations - **Characteristic roots** – Matrices - Canonical Forms - **Triangular Form** - Nilpotent Transformation

Canonical Forms: A Decomposition of V: Jordan form - Rational Canonical Form- **Trace and Transpose** - Determinants – Hermitian - **Unitary and Normal transformations** –Real quadratic forms.

Title of the book **Publishers Edition &** S. No Author Year I.N. Herstein Topics in Algebra John Wiley & Sons II, 2016 1. Unit I : Chapter 2 – 2.11,2.12,2.13,2.14 Unit II : Chapter 4- 4.1,4.2,4.3,4.4,4.5 Unit III: Chapter 5 – 5.1,5.3,5.5, 5.6,5.7 Chapter 7-7.1 Unit IV: Chapter 6-6.1,6.2,6.3,6.4,6.5 Unit V : Chapter 6 - 6.6,6.7,6.8,6.9,6.10,6.11

#### CORE I - SEMESTER I – ALGEBRA (MTH2301)

Text book

Unit III

Unit IV

**Syllabus** 

Unit I

Unit II

Unit V

(17 hrs)

(17 hrs)

(18 hrs)

(18 hrs)

(18 hrs)

#### References

|    | · -                                   |                        |                |           |
|----|---------------------------------------|------------------------|----------------|-----------|
| S. | Author                                | Title of the book      | Publishers     | Edition & |
| No |                                       |                        |                | Year      |
| 1. | Lang Serge                            | Algebra                | Addison-Wesley | III, 2002 |
| 2. | P. B. Bhattacharya,<br>S. K. Jain and | Basic Abstract Algebra | Cambridge      | II, 2009  |
|    | S. R. Noyapal                         |                        | University     |           |
| 3. | Rao & Bhimsankaran                    | Linear Algebra         | Hindustan book | II, 2000  |
| 4. | Serge Lang                            | Linear Algebra         | Addison-Wesley | I, 2004   |
| 5. | S. Kumaresan                          | Linear Algebra         | Prentice Hall  | I, 2000   |
| 6. | T. W. Hungerford                      | Algebra                | Springer       | I, 2000   |

### **Course Designers**

Dr. Sreeja. S

|            | Course Content and Lecture Schedule<br>MTH2301 - ALGEBRA |                                 |                   |   |  |   |  |  |  |  |  |
|------------|--|---------------------------------|-------------------|---|--|---|--|--|--|--|--|
| Module No. | Торіс  | CLO<br>level                    | No. of<br>periods | Content<br>delivery<br>method   | Student<br>engagement                              | Participatory<br>Learning /<br>Experiential<br>Learning / Problem<br>based Learning |  |  |  |  |  |
|            |  |                                 | I                 | Unit – I  | 1  |   |  |  |  |  |  |
| 1.         | Another<br>Counting<br>principle                         | CLO1,<br>CLO2,<br>CLO4          | 3                 | Lecture, PPT  | Quiz   | Participatory Learning  |  |  |  |  |  |
| 2.         | Sylow's theorem  | CLO2,<br>CLO3,<br>CLO4,<br>CLO5 |                   | Lecture, PPT  | Word cloud/ Mind<br>map / Think Write<br>and Share | Problem-based<br>Learning   |  |  |  |  |  |
| 3.         | Application of<br>Sylow's theorem                        | CLO3,<br>CLO4                   | 3                 | Lecture,<br>Assignment  | Group discussion                                   | Experiential Learning   |  |  |  |  |  |
| 4.         | Direct products  | CLO2,<br>CLO4                   | 4                 | Quiz, Video<br>Lecture<br><u>https://youtu.be</u><br><u>/rXLz8TdckWo</u>  | Diagrams,<br>Sketchboard                           | Participatory Learning  |  |  |  |  |  |
| 5.         | Finite abelian<br>Group                                  | CLO3,<br>CLO4,<br>CLO5          | 4                 | Lecture, PPT,<br>Video Lecture<br><u>https://youtu.be</u><br>/VzTFXcbB9_s | Presentation                                       | Experiential Learning   |  |  |  |  |  |
|            | L  |                                 | 1                 | Unit – II   | 1  | 1   |  |  |  |  |  |
|            |  |                                 |                   |   |  |   |  |  |  |  |  |
| 6.         | Elementary basic concepts                                | CLO1,<br>CLO2,<br>CLO3          | 4                 | Lecture, PPT  | Quiz   | Participatory Learning  |  |  |  |  |  |

| 7.  | Linear<br>independence and<br>bases | CLO2,<br>CLO3,<br>CLO5 |    | Video Lecture<br>https://youtu.be<br>/CrV1xCWdY-g         | Presentation                       | Problem-based<br>Learning |
|-----|-------------------------------------|------------------------|----|---|------------------------------------|---------------------------|
| 8.  | Dual spaces                         | CLO2,<br>CLO4          | 3  | Lecture,<br>Assignment                                    | Presentation                       | Problem-based<br>Learning |
| 9.  | Inner product spaces                | CLO2,<br>CLO3,<br>CLO5 |    | Video Lecture<br>https://youtu.be<br>/1ySJCG6hVPg         | Peer teaching, Quiz                | Problem-based<br>Learning |
| 10. | Modules                             | CLO2,<br>CLO4          | 3  | Lecture, PPT  | Peer teaching                      | Participatory Learning    |
|     |                                     | 1                      | I  | Unit – III  |                                    |                           |
| 11. | Extension Fields                    | CLO1,<br>CLO3,<br>CLO4 | 12 | Lecture, PPT  | Think write and share              | Participatory Learning    |
| 12. | Roots of<br>Polynomials             | CLO2,<br>CLO3,<br>CLO5 | 3  | Video Lecture<br>https://youtu.be<br>/88YUeigknNg         | Presentation                       | Problem-based<br>Learning |
| 13. | More about root                     | CLO2,<br>CLO4          | 2  | Lecture, PPT  | Flipped classroom,<br>Presentation | Participatory Learning    |
| 14. | Elements of<br>Galois Theory        | CLO3,<br>CLO4,<br>CLO5 | 12 | Lecture,<br>Assignment                                    | Group discussion                   | Experiential<br>Learning  |
| 15. | Solvability by radicals             | CLO1,<br>CLO4,<br>CLO5 |    | Lecture, Quiz   | Peer teaching                      | Participatory Learning    |
| 16. | Finite fields                       | CLO3,<br>CLO4          | 3  | Video Lecture,<br>PPT<br>https://youtu.be<br>/c6FlpordfDk | Group discussion                   | Experiential Learning     |

|     |   |                        |     | Unit – IV   |  |                           |
|-----|---|------------------------|-----|---|--|---------------------------|
| 17. | The algebra of<br>linear<br>transformations | CLO1,<br>CLO3,<br>CLO4 |     | Lecture, PPT  | Group discussion                                   | Experiential Learning     |
| 18. | Characteristic<br>roots                     | CLO1,<br>CLO2,<br>CLO4 | 3   | Video Lecture,<br>PPT<br>https://youtu.be<br>/h7UHHYuXwhQ               | Group discussion                                   | Experiential Learning     |
| 19. | Matrices                                    | CLO2,<br>CLO5          | 3   | Lecture,<br>Assignment  | Student seminar                                    | Experiential Learning     |
| 20. | Canonical Forms                             | CLO1,<br>CLO3,<br>CLO5 |     | Lecture, Quiz   | Design thinking,<br>Presentation                   | Problem-based<br>Learning |
| 21. | Triangular Form                             | CLO3,<br>CLO4          | 3   | Video Lecture,<br>PPT<br><u>https://youtu.be</u><br>/vAXDnQ3EcNg        | Design thinking                                    | Problem-based<br>Learning |
| 22. | Nilpotent<br>Transformation                 | CLO2,<br>CLO5          | 3   | Lecture, PPT  | Quiz   | Participatory Learning    |
|     |   |                        |     | Unit – V  | 1  |                           |
| 23. | A Decomposition<br>of V                     | CLO2,<br>CLO3          |     | Lecture, PPT  | Word cloud/ Mind<br>map / Think Write<br>and Share | Participatory Learning    |
| 24. | Jordan form                                 | CLO3,<br>CLO5          |     | Lecture,<br>Assignment  | Word cloud/ Mind<br>map / Think Write<br>and Share | Problem-based<br>Learning |
| 25. | Rational<br>Canonical Form                  | CLO1,<br>CLO4          | · ) | Lecture, Quiz   | Student seminar                                    | Experiential Learning     |
| 26. | Trace and<br>Transpose                      | CLO2,<br>CLO3          |     | Video Lecture,<br>PPT<br><u>https://youtu.be/t</u><br><u>nltDsa9aM4</u> | Group Discussion                                   | Experiential Learning     |

| 27. | Determinants                             | CLO2,<br>CLO3          | 2 | Lecture,<br>Seminar  | Student seminar,<br>One Minute<br>presentation | Problem-based<br>Learning |
|-----|--|------------------------|---|--|--|---------------------------|
| 28. | Hermitian                                | CLO1,<br>CLO3,<br>CLO4 |   | Lecture, Quiz  | Group reading and discussion                   | Problem-based<br>Learning |
| 29. | Unitary and<br>Normal<br>transformations | CLO2,<br>CLO3<br>CLO5  | 2 | Video Lecture,<br>Seminar<br><u>https://youtu.be</u><br>/AJUw6ooN2Ig | Flipped Class room,<br>Discussion              | Problem-based<br>Learning |
| 30. | Real quadratic forms                     | CLO4,<br>CLO5          | 2 | Lecture, PPT   | Peer teaching                                  | Problem-based<br>Learning |

| Participatory Learning | 31 % |
|------------------------|------|
| Experiential Learning  | 31 % |
| Problem-based Learning | 38 % |

| COURSE<br>NUMBER | COURSE NAME   | CATEGORY | L  | Т | Р | CREDIT |
|------------------|---------------|----------|----|---|---|--------|
| MTH2302          | REAL ANALYSIS | THEORY   | 88 | 2 | - | 4      |

> To present students the elements and importance of the real analysis.

- > To define and recognize the basic properties of the field of real numbers.
- > To enable the students to the differentiability of real functions and its related theorems.

#### **Course Learning Outcomes**

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

| CLO<br>Number | CLO Statement   | Knowledge<br>Level |
|---------------|---|--------------------|
| CLO1          | Understand fundamental properties of the real numbers that lead to the formal development of real analysis  | К2                 |
| CLO2          | Apply rigorous arguments developing the theory underpinning real analysis   | K3                 |
| CLO3          | Analysis an understanding of limits and how they are used in sequences, series, differentiation and integration   | K4                 |
| CLO4          | Evaluate the various mathematical proofs of basic results in real analysis  | K5                 |
| CLO5          | Create how abstract ideas and various methods in mathematical analysis can be<br>applied to important practical problems. Exhibits rigorous mathematical proofs in<br>real analysis like inverse function theorem and the implicit function theorem | K6                 |

#### Mapping with Programme Learning Outcomes

| CLO s/PLO s | PLO 1 | PLO 2 | PLO 3 | PLO 4 | PLO 5 |
|-------------|-------|-------|-------|-------|-------|
| CLO 1       | S     | S     | S     | М     | S     |
| CLO 2       | S     | S     | S     | S     | S     |
| CLO 3       | S     | S     | М     | S     | М     |
| CLO 4       | S     | М     | S     | S     | М     |
| CLO 5       | S     | S     | М     | S     | S     |

### CORE II – SEMESTER I - REAL ANALYSIS (MTH2302)

#### Unit I

**Syllabus** 

Riemann Stieltjes Integral: Definition and Existence of the integral - Properties of the integral - Integration and differentiation - Integration of vector valued function - Rectifiable curves.

#### Unit II

Uniform convergence and Continuity - Uniform convergence and Integration - Uniform convergence and Differentiation - Equi continuous Families of Functions- The Stone-Weierstrass theorem

#### Unit III

Power Series - The Exponential and Logarithmic Functions - The Trigonometric Functions - The Algebraic completeness of the complex field- Fourier series- The Gamma Functions.

#### Unit IV

Functions of Several Variables - Linear Transformation - Differentiation - The Contraction Principle. The inverse function Theorem

#### Unit V

The implicit Function Theorem - The Rank theorem - Determinants - Derivatives of higher order - Differentiation of Integrals

#### **Text Book**

| S. No | Author                                       | Title of the book                      | Publishers  | Edition &<br>Year |  |  |  |
|-------|--|--|-------------|-------------------|--|--|--|
| 1.    | W. Rudin                                     | Principles of Mathematical<br>Analysis | McGraw Hill | III, 1976         |  |  |  |
|       | UNIT: I – Chapter 6 – Sections: 6.1 – 6.27   |  |             |                   |  |  |  |
|       | UNIT: II – Chapter 7 – Sections: 7.7 – 7.26  |  |             |                   |  |  |  |
|       | UNIT: III – Chapter 8 – Sections: 8.1 – 8.22 |  |             |                   |  |  |  |
|       | UNIT: IV – Chapter 9 – Sections: 9.1 – 9.25  |  |             |                   |  |  |  |
|       | UNIT: V – Chapter 9 – Sections: 9.26 – 9.42  |  |             |                   |  |  |  |

(18 Hrs)

(18 Hrs)

(18 Hrs)

(17 Hrs)

#### (17 Hrs)

| S. No | Author                 | Title of the book            | Publishers                        | Edition & |
|-------|------------------------|------------------------------|-----------------------------------|-----------|
|       |                        |                              |                                   | Year      |
| 1.    | R.G. Bartle            | Elements of real<br>Analysis | John Wily and Sons                | II, 2006  |
| 2.    | R. Goldberg<br>Richard | Methods of real<br>analysis  | Oxford and IBH Publishing company | I, 2014   |
| 3.    | Siri Krishan<br>Wasan  | Real analysis                | Tata McGraw Hill                  | I, 2000   |
| 4.    | H.L. Royden            | Real Analysis                | PHI Learning Private limited      | IV, 2009  |

#### **Course Designers**

Dr. M. Deepa

#### MTH2302 - REAL ANALYSIS Topic Student **Participatory** No. of CLO's **Contents Delivery Method** Learning / hours Engagement Module No. **Experiential** Learning / Problem based Learning UNIT I Video Lecture, 1. **Riemann Stieltjes** 3 Lecture, Discussion Problem-based PPT Integral: Definition Learning CLO1 and Existence of the https://youtu.be/DO0Dzz07 CLO2 integral DNI CLO3 https://youtu.be/lku3QtqnRc0 Lecture PPT 2. Properties of the 4 Think.write Participatory CLO1 integral Learning CLO2 and share CLO3 Integration and 4 Experiential 3. Video Lecture, Quiz Quiz CLO1 differentiation https://youtu.be/s 7dMfUAqZk CLO2 (Quizalize/ Learning CLO3 Socrative) CLO4 4. Integration of vector 4 Video Lecture, Discussion Problem-based CLO2 valued function CLO3 https://youtu.be/Tb-eNo5 3h8 Learning CLO4 Rectifiable curves 3 Lecture PPT/Chalk and talk Problem-based 5. Group CLO1 discussion Learning CLO2 CLO3 UNIT II Uniform convergence Problem-based 6. 4 Video Lecture. PPT. Discussion CLO1 and Continuity https://youtu.be/ckZpIsjzm0l Learning CLO2 CLO3 Uniform convergence 4 CL01 Lecture, PPT, Assignment Experiential 7. Assignment and Integration CLO2 Learning CLO3 CLO4

### **Course Content and Lecture Schedule**

| 8.  | Uniform convergence<br>and Differentiation                      | 4 | CLO1<br>CLO2<br>CLO3<br>CLO4<br>CLO5 | Lecture, PPT, Chalk and talk                              | Seminar/Dis<br>cussion            | Participatory<br>Learning |
|-----|---|---|--------------------------------------|---|-----------------------------------|---------------------------|
| 9.  | Equi continuous<br>Families of Functions                        | 3 | CLO2<br>CLO3<br>CLO4                 | Lecture, Chalk and talk<br>Group Discussion               | Quiz                              | Participatory<br>Learning |
| 10. | The Stone-<br>Weierstrass theorem                               | 3 | CLO4<br>CLO5                         | Video Lecture, PPT<br>https://youtu.be/q7HJuPX8bw4        | Discussion                        | Problem-based<br>Learning |
|     |   |   | 1                                    | UNIT III  | I                                 |                           |
| 11. | Power series:The<br>Exponential and<br>Logarithmic<br>Functions | 4 | CLO1<br>CLO2<br>CLO3<br>CLO4         | Video Lecture, Assignment<br>https://youtu.be/zmZdPr5uCfl | Discussion                        | Experiential<br>Learning  |
| 12. | The Trigonometric<br>Functions                                  | 3 | CLO1<br>CLO2<br>CLO3<br>CLO4         | Lecture, PPT, Quiz  | Quiz<br>(Quizalize/<br>Socrative) | Experiential<br>Learning  |
| 13. | The Algebraic<br>completeness of the<br>complex field           | 3 | CLO2<br>CLO3<br>CLO4                 | Lecture, PPT  | Discussion                        | Problem-based<br>Learning |
| 14. | Fourier series  | 4 | CLO1<br>CLO2<br>CLO3<br>CLO4         | Lecture, PPT  | Discussion                        | Problem-based<br>Learning |
| 15. | The Gamma<br>Functions  | 4 | CLO1<br>CLO3<br>CLO4<br>CLO5         | Video Lecture, PPT<br>https://youtu.be/Njf6PExHhA<br>M    | Assignment                        | Participatory<br>Learning |
|     |   |   |                                      | UNIT IV   |                                   |                           |
| 16. | Functions of Several<br>Variables                               | 3 | CLO1<br>CLO2<br>CLO3<br>CLO4<br>CLO5 | Video Lecture, Assignment<br>https://youtu.be/md5UCR7mcIY | Discussion                        | Problem-based<br>Learning |
| 17. | Linear<br>Transformation  | 3 | CLO1<br>CLO3<br>CLO4<br>CLO5         | Lecture, PPT  | Seminar/Dis<br>cussion            | Participatory<br>Learning |
| 18. | Differentiation   | 4 | CLO1,<br>CLO3,<br>CLO4,<br>CLO5      | Lecture, PPT, Quiz  | Quiz                              | Experiential<br>Learning  |

| 19.<br>20. | The Contraction<br>Principle<br>The inverse function | 4 | CLO3<br>CLO4<br>CLO5                 | Lecture, PPT  | Discussion          | Problem-based<br>Learning<br>Problem-based |  |  |
|------------|--|---|--------------------------------------|---|---------------------|--|--|--|
| 20.        | Theorem  | 3 | CLO4<br>CLO5                         | Video Lecture, PPT<br>https://youtu.be/R7js2_fOBCU            | Group<br>Discussion | Learning                                   |  |  |
|            | UNIT V   |   |                                      |   |                     |  |  |  |
| 21.        | The implicit Function<br>Theorem                     | 3 | CLO1<br>CLO2<br>CLO3<br>CLO4<br>CLO5 | Video Lecture, PPT<br>https://youtu.be/msIZz8ydz<br><u>cM</u> | Discussion          | Problem-based<br>Learning                  |  |  |
| 22.        | The Rank theorem                                     | 4 | CLO3<br>CLO4                         | Video Lecture, PPT, Quiz<br>https://youtu.be/_APa2ddIAVU      | Seminar             | Participatory<br>Learning                  |  |  |
| 23.        | Determinants   | 4 | CLO2<br>CLO3<br>CLO4                 | Lecture, PPT, Assignment                                      | Assignment          | Participatory<br>Learning                  |  |  |
| 24.        | Derivatives of higher<br>order                       | 3 | CLO4<br>CLO5                         | Lecture, PPT  | Presentation        | Experiential<br>Learning                   |  |  |
| 25.        | Differentiation of<br>Integrals                      | 3 | CLO3<br>CLO4<br>CLO5                 | Lecture, PPT  | Discussion          | Experiential<br>Learning                   |  |  |

| Participatory Learning | 30% |
|------------------------|-----|
| Experiential Learning  | 28% |
| Problem-based Learning | 42% |

| COURSE<br>NUMBER | COURSE NAME                        | CATEGORY | L  | Т | Р | CREDIT |
|------------------|------------------------------------|----------|----|---|---|--------|
| MTH2303          | ORDINARY DIFFERENTIAL<br>EQUATIONS | THEORY   | 88 | 2 | - | 4      |

- > Differential equations arise for many problems in oscillations of mechanical and electrical systems
- > It plays a very important role in all modern scientific and engineering studies.

### **Course Learning Outcomes**

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

| CLO<br>Number | CLO Statement  | Knowledge<br>Level |
|---------------|--|--------------------|
| CLO1          | Understand a variety of first order differential equations selecting from a variety of techniques  | K2                 |
| CLO 2         | Apply a variety of second order differential equations, selecting from several techniques  | K2                 |
| CLO 3         | Analysis the second order linear differential equations, both at ordinary points and at regular singular points  | К3                 |
| CLO 4         | Evaluate and be able to use various theoretical ideas and results that underlie the mathematics in this course covered in the syllabus (including various existence/uniqueness results, ideas of linear independence and the Wronskian, and convergence properties of Fourier series). | К5                 |
| CLO 5         | Create the symbolic and graphical representations of functions   | K6                 |

| Mapping | with | Programme | Learning | Outcomes     |
|---------|------|-----------|----------|--------------|
| B       |      |           |          | 0 4000 11100 |

| CLOs/PLOs | PLO1 | PLO2 | PLO3 | PLO4 | PLO5 |
|-----------|------|------|------|------|------|
| CLO1      | S    | S    | S    | S    | S    |
| CLO 2     | S    | М    | S    | S    | S    |
| CLO 3     | S    | S    | М    | S    | S    |
| CLO 4     | S    | S    | S    | S    | S    |
| CLO 5     | S    | S    | М    | S    | М    |

#### **CORE III – SEMESTER I - ORDINARY DIFFERENTIAL EQUATIONS (MTH2303)**

Unit I (17 hrs) Second order linear equations with ordinary points - Legendre equation and Legendre polynomials - Second order equations with regular singular points - Bessel equation.

#### Unit II

Systems of first order equation - Existence and uniqueness theorem - Fundamental matrix.

#### Unit III

**Non-homogeneous linear systems - Linear systems with constant co-efficient** - Linear systems with periodic co-efficients.

Unit IV

Successive approximation - **Picard's theorem** - non-uniqueness of solutions - continuation and dependence on initial conditions - Existence of solutions in the large - **existence and uniqueness of solutions of systems**.

#### Unit V

**Fundamental results** - Sturm's comparison theorem - **Elementary linear oscillations** - Comparison theorem of Hille-Winter oscillations of X'' + A(t) X = 0. Elementary non-linear oscillations.

#### Text book

| S. No | Author                                  | Title of the book       | Publishers             | Edition &<br>Year |  |  |
|-------|---|-------------------------|------------------------|-------------------|--|--|
| 1.    | S.G. Deo and                            | Ordinary differential   | Tata Mc Graw hill      | II, 2002          |  |  |
|       | V. Raghavendra                          | equations and Stability | publishing company (P) |                   |  |  |
|       |   | theory                  | Ltd, New Delhi,        |                   |  |  |
|       | Unit I : Chapter 3                      | - Section 3.2 - 3.5     |                        |                   |  |  |
|       | Unit II: Chapter 4                      | - Section 4.1 - 4.4     |                        |                   |  |  |
|       | Unit III: Chapter 4 - Section 4.5 - 4.7 |                         |                        |                   |  |  |
|       | Unit IV: Chapter 5 - Section 5.3 - 5.8  |                         |                        |                   |  |  |
|       | Unit V: Chapter 6                       | - Section 6.1 - 6.6     |                        |                   |  |  |

(18 hrs)

(18 hrs)

(17 hrs)

(17 hrs)

| Refer | References      |                                 |                         |            |  |  |  |  |  |
|-------|-----------------|---------------------------------|-------------------------|------------|--|--|--|--|--|
| S.No  | Author          | Title of Book                   | Publishers              | Edition &  |  |  |  |  |  |
|       |                 |                                 |                         | Year       |  |  |  |  |  |
| 1     | Harry Pollard   | Ordinary Differential Equations | Dover publication       | 2012       |  |  |  |  |  |
|       |                 |                                 | Newyork.                |            |  |  |  |  |  |
| 2     | Edward L. Ince  | Ordinary Differential Equations | Dover publication       | I, 2012    |  |  |  |  |  |
|       |                 |                                 | Newyork.                |            |  |  |  |  |  |
| 3     | Wolfgang        | Ordinary Differential Equations | Springer Verlag,        | 2013       |  |  |  |  |  |
|       | Walter          |                                 | Newyork INc             |            |  |  |  |  |  |
|       |                 |                                 |                         |            |  |  |  |  |  |
| 4     | Earl A          | An Introduction to Ordinary     | Earl A. Coddington      | I, 2012    |  |  |  |  |  |
|       | Coddington      | Differential Equations          | Prentice-Hall           |            |  |  |  |  |  |
|       |                 |                                 |                         |            |  |  |  |  |  |
| 5     | Refaat El Attar | Ordinary Differential Equations | LULU press incorporated | Null, 2006 |  |  |  |  |  |
|       |                 |                                 | Morrisville USA         |            |  |  |  |  |  |

## **Course Designers**

Dr. R. Sasirekha, Dr. M. Nila

## **Course Content and Lecture Schedule**

|            | MTH2303 - ORDINARY DIFFERENTIAL EQUATIONS                |                |  |  |   |  |  |  |  |  |
|------------|--|----------------|--|--|---|--|--|--|--|--|
| Module No. | Topic  | No. of periods | CLO level                                | Content delivery<br>method   | Student<br>engagement                               | Participatory<br>Learning /<br>Experiential<br>Learning /<br>Problem based<br>Learning |  |  |  |  |
|            |  | , ,            |  | UNIT I   |   |  |  |  |  |  |
| 1          | Second order linear<br>equations with ordinary<br>points | 4              | CLO1,<br>CLO2,<br>CLO3,<br>CLO4,<br>CLO5 | Video Lecture –<br>Chalk and Talk/<br>Group readings<br><u>https://youtu.be/MG</u><br><u>LgDIE_uaU</u> | Optimization, and<br>Presentation,<br>Brainstorming | Problem-based<br>Learning  |  |  |  |  |
| 2          | Legendre equation and<br>Legendre polynomials            | 4              | CLO1,<br>CLO2,<br>CLO3,                  | Lecture – Chalk and<br>Talk/ Group<br>readings   | Optimization, and<br>Presentation,<br>Brainstorming | Problem-based<br>Learning  |  |  |  |  |

|    |   |   | CLO4,<br>CLO5                            |   |  |                           |
|----|---|---|--|---|--|---------------------------|
| 3  | Second order equations<br>with regular singular<br>points | 5 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4,<br>CLO5 | Lecture – Chalk and<br>Talk   | Word cloud/ Mind<br>map / Think Write<br>and Share | Participatory<br>Learning |
| 4  | Bessel equation.  | 4 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4,<br>CLO5 | Video Lecture,<br>Observation<br><u>https://youtu.be/5va</u><br><u>MFq57zqM</u>     | Group discussion                                   | Experiential Learning     |
|    |   | l |  | UNIT II   |  |                           |
| 5  | Systems of first order<br>equation                        | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4,<br>CLO5 | Lecture – Chalk and<br>Talk/Discussion  | Quiz   | Participatory Learning    |
| 6  | Existence and uniqueness theorem.                         | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Video Lecture –<br>Chalk and Talk<br><u>https://youtu.be/Y8c</u><br><u>TAb68ywE</u> | Presentation                                       | Problem-based<br>Learning |
| 7  | Cont., Existence and uniqueness theorem.                  | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Video Lecture –<br>Chalk and Talk<br><u>https://youtu.be/Y8c</u><br><u>TAb68ywE</u> | Presentation                                       | Problem-based<br>Learning |
| 8  | Fundamental matrix  | 4 | CLO4,<br>CLO5                            | Lecture PPT   | Peer teaching, Quiz                                | Participatory<br>Learning |
| 9  | Cont., Fundamental matrix                                 | 4 | CLO4,<br>CLO5                            | Lecture PPT   | Peer teaching                                      | Participatory<br>Learning |
|    | 1   | 1 | I  | UNIT III  | <u> </u>   | 1                         |
| 10 | Non-homogeneous linear<br>systems                         | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Video Lecture /<br>Observation<br><u>https://youtu.be/_SL</u><br><u>r63ZTDs0</u>    | Group discussion                                   | Experiential Learning     |

| 11 | Cont.,Non-homogeneous<br>linear systems                 | 4 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Observation   | Group discussion                                    | Experiential Learning     |
|----|---|---|--|---|---|---------------------------|
| 12 | Linear systems with<br>constant co-efficient            | 4 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Video Lecture /<br>Observation<br><u>https://youtu.be/mnIj</u><br><u>KW53RoA</u>    | Student seminar                                     | Experiential Learning     |
| 13 | Linear systems with<br>periodic co-efficient            | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Lecture   | Design thinking,<br>Presentation                    | Problem-based<br>Learning |
| 14 | Cont., Linear systems with periodic co-efficient        | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Lecture   | Design thinking                                     | Problem-based<br>Learning |
|    |   |   |  | UNIT IV   |   |                           |
| 15 | Successive approximation                                | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4,<br>CLO5 | Lecture PPT   | Quiz  | Participatory<br>Learning |
| 16 | Picard's theorem - non-<br>uniqueness of solutions      | 4 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Video Lecture –<br>Chalk and Talk<br><u>https://youtu.be/t-</u><br><u>14ZwhtpAs</u> | Optimization, and<br>Presentation                   | Problem-based<br>Learning |
| 17 | Continuation and<br>dependence on initial<br>conditions | 4 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Lecture PPT   | Peer teaching                                       | Participatory<br>Learning |
| 18 | Existence of solutions in the large                     | 4 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4          | Lecture / OER   | Simulation  | Experiential Learning     |
| 19 | Existence and uniqueness of solutions of systems.       | 3 | CLO1,<br>CLO2,                           | Video Lecture –<br>Chalk and Talk/<br>Group readings                                | Optimization, and<br>Presentation,<br>Brainstorming | Problem-based<br>Learning |

|    |   |   | CLO3,                           | https://youtu.be/oL9                                    |   |                           |  |  |  |  |  |
|----|---|---|---------------------------------|---|---|---------------------------|--|--|--|--|--|
|    |   |   | CLO4                            | 7oGZUINA  |   |                           |  |  |  |  |  |
|    |   |   |                                 |   |   |                           |  |  |  |  |  |
|    | UNIT V  |   |                                 |   |   |                           |  |  |  |  |  |
| 20 | Fundamental results -<br>Sturm's comparison<br>theorem                        | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4 |   | Word cloud/ Mind<br>map / Think Write<br>and Share  | Participatory<br>Learning |  |  |  |  |  |
| 21 | Cont.,Sturm's comparison<br>theorem   | 4 | CLO3,<br>CLO4                   | Lecture – Chalk and<br>Talk, Quiz                       | Word cloud/ Mind<br>map / Think Write<br>and Share  | Participatory<br>Learning |  |  |  |  |  |
| 22 | Elementary linear<br>oscillations   | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4 | Video / Observation<br>https://youtu.be/d60<br>VwnUytYE | Student seminar                                     | Experiential Learning     |  |  |  |  |  |
| 23 | Comparison theorem of<br>Hille-Winter oscillations<br>of $X'' + A(t) X = 0$ . | 3 | CLO1,<br>CLO2,<br>CLO3          | Spotters / Lecture                                      | Post it parade                                      | Experiential Learning     |  |  |  |  |  |
| 24 | Comparison theorem of<br>Hille-Winter oscillations<br>of $X'' + A(t) X = 0$ . | 3 | CLO3,<br>CLO4,<br>CLO5          | PPT, Optimization                                       | Review collection, case thinking                    | Problem-based<br>Learning |  |  |  |  |  |
| 25 | Elementary non-linear<br>oscillations   | 3 | CLO1,<br>CLO2,<br>CLO3,<br>CLO4 | Lecture – Chalk and<br>Talk/ Group<br>readings          | Optimization, and<br>Presentation,<br>Brainstorming | Problem-based<br>Learning |  |  |  |  |  |

| Participatory Learning | 30 % |
|------------------------|------|
| Experiential Learning  | 30 % |
| Problem-based Learning | 40 % |

| COURSE NUMBER | COURSE NAME | CATEGORY | L  | Т | Р | CREDIT |
|---------------|-------------|----------|----|---|---|--------|
| MTH2304       | MECHANICS   | THEORY   | 88 | 2 | - | 4      |

- To develop familiarity with the physical concepts and facility with the mathematical methods of classical mechanics.
- To represent the equations of motion for complicated mechanical systems using the Lagrangian and Hamiltonian formulation of classical mechanics.
- > To develop skills in formulating and solving physics problems

#### **Course Learning Outcomes**

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

| CLO<br>Number | CLO Statement   | Knowledge<br>Level |
|---------------|---|--------------------|
| CL01          | Understand the knowledge of the principles in mechanics   | K2                 |
| CLO 2         | Apply complex and difficult problems of classical dynamics in a systematic way  | К3                 |
| CLO 3         | Analysis the variation principle for real physical situations   | K4                 |
| CLO 4         | Evaluate the existing symmetries and the corresponding integrals of motion<br>and analyze the qualitative nature of dynamics  | K5                 |
| CLO 5         | Create problem solving skills (approach, estimation, computation, and<br>analysis)<br>of classical mechanics in various contexts such as mechanical engineering,<br>astrophysics, and biophysics. | K6                 |

#### **Mapping with Programme Learning Outcomes**

| CLO s/PLO s | PLO 1 | PLO 2 | PLO 3 | PLO 4 | PLO 5 |
|-------------|-------|-------|-------|-------|-------|
| CLO 1       | М     | S     | S     | S     | М     |
| CLO 2       | S     | S     | S     | М     | S     |
| CLO 3       | S     | S     | М     | S     | S     |
| CLO 4       | S     | М     | S     | S     | S     |
| CLO 5       | S     | S     | S     | S     | М     |

#### Syllabus

#### CORE PAPER - IV - SEMESTER I - MECHANICS (MTH2304)

#### UNIT I

(19 hrs)

Introductory concepts: **Mechanical system** - generalized coordinates – constraints - virtual work - energy and momentum.

#### UNIT II

Lagrange's equations: Derivations of Lagrange's equations – examples - integrals of motion.

#### UNIT III

Hamilton's equations: **Hamilton's principles** - Hamilton's equations - other variational principles.

#### **UNIT IV**

Hamilton – Jacobi theory: Hamilton's principle function - **Hamilton - Jacobi equation** - Separability.

#### UNIT V

Canonical transformations: Differential forms and generating functions - Lagrange and Poisson brackets.

#### **Text Book**

| S. No | Author            | Title of the book       | Publishers   | Edition &<br>Year |
|-------|-------------------|-------------------------|--------------|-------------------|
| 1.    | Donald T.         | Classical Dynamics      | Dover        | I, 1997           |
|       | Greenwood         |                         | Publications |                   |
|       | UNIT I : Chapter  | :1                      | ·            |                   |
|       | UNIT II : Chapter | r 2: Sections 2.1-2.3.  |              |                   |
|       | UNIT III : Chapte | r 4: Sections: 4.1-4.3. |              |                   |
|       | UNIT IV : Chapte  | r 5                     |              |                   |
|       | UNIT V : Chapte   | r 6: Sections: 6.1-6.3. |              |                   |

(17 hrs)

(18 hrs)

(17 hrs)

(17 hrs)

| S. No | Author                        | Title of the book                   | Publishers  | Edition &<br>Year |
|-------|-------------------------------|-------------------------------------|---|-------------------|
| 1.    | H. Goldstein                  | Classical Mechanics                 | 2nd Edition, Narosa<br>Publishing House,<br>New Delhi     | II, 2001          |
| 2.    | David Morin                   | Introduction to classical mechanics | Cambridge Press   | I, 2008           |
| 3.    | Takwal R G<br>and Puranik P S | Introduction to classical mechanics | Mcgraw Hill Education<br>Private Limited                  | I, 2010           |
| 4.    | Sankara Rao K                 | Classical mechanics                 | Phi Learning Pvt Ltd                                      | I, 2011           |
| 5.    | Rajneesh Goel                 | Classical mechanics                 | Anmol Publication Pvt<br>Limited, 1 <sup>st</sup> edition | I, 2014           |

### **Course Designers**

Dr. K. Krishnaveni

|            | Course Content and Lecture Schedule               |                   |                         |   |   |  |  |  |  |  |  |
|------------|---|-------------------|-------------------------|---|---|--|--|--|--|--|--|
|            | MECHANICS (MTH2304)                               |                   |                         |   |   |  |  |  |  |  |  |
| Module No. | Topic   | No. of<br>periods | CLO level               | Content<br>delivery<br>method   | Student<br>engagement                                 | Participatory<br>Learning/<br>Experiential<br>Learning/<br>Problem based<br>Learning |  |  |  |  |  |
|            | UNIT I  |                   |                         |   |   |  |  |  |  |  |  |
| 1          | Introductory<br>concepts:<br>Mechanical<br>system | 4                 | CLO1, CLO2              | Lecture,<br>Video Lecture<br><u>https://youtu.be/wWnfJ0-</u><br><u>xXRE</u> | Quiz (Quizalize/<br>Socrative)                        | Participatory<br>Learning  |  |  |  |  |  |
| 2          | Generalized<br>coordinates                        | 3                 | CLO1,<br>CLO2,<br>CLO3  | Lecture   | Word cloud/<br>Mind map /<br>Think Write and<br>Share | Participatory<br>Learning  |  |  |  |  |  |
| 3          | Constraints                                       | 4                 | CLO2,<br>CLO3,CLO4      | Lecture, PPT  | Post it parade  | Experiential<br>Learning   |  |  |  |  |  |
| 4          | Virtual work                                      | 4                 | CLO2,CLO3,<br>CLO4,CLO5 | Lecture, Group<br>Discussion  | Diagrams,<br>Sketchboard                              | Participatory<br>Learning  |  |  |  |  |  |
| 5          | Energy and momentum.                              | 4                 | CLO3,<br>CLO4,CLO5      | Lecture, Quiz   | Diagrams,<br>Sketchboard                              | Experiential<br>Learning   |  |  |  |  |  |
|            |   |                   | L                       | UNIT II   | 1   |  |  |  |  |  |  |
| 6          | Derivations of<br>Lagrange's<br>equations         | 6                 | CLO2, CLO3              | Lecture, PPT  | Think write and share                                 | Experiential<br>Learning   |  |  |  |  |  |
| 7          | Lagrange's<br>equations-<br>examples              | 6                 | CLO3,CLO4               | Lecture,<br>Video Lecture<br><u>https://youtu.be/zhk9xLjr</u><br><u>mi4</u> | Presentation  | Problem-based<br>Learning  |  |  |  |  |  |

| 8  | Integrals of motion                               | 5 | CLO3,<br>CLO4, CLO5          | Lecture, Assignment   | Flipped<br>classroom,<br>Presentation          | Participatory<br>Learning |
|----|---|---|------------------------------|---|--|---------------------------|
|    |   |   |                              | UNIT III  |  | 1                         |
| 9  | Hamilton's principles                             | 6 | CLO1,<br>CLO2,CLO3           | Lecture,<br>Video Lecture<br><u>https://youtu.be/RRB83Z</u><br><u>1zyCU</u> | Group<br>discussion                            | Experiential<br>Learning  |
| 10 | Hamilton's<br>Equations                           | 5 | CLO2,<br>CLO3,CLO4           | Lecture, Group<br>Discussion  | Peer teaching                                  | Participatory<br>Learning |
| 11 | Other<br>variational<br>principles                | 6 | CLO3,<br>CLO4,CLO5           | Lecture, Quiz   | Group<br>discussion                            | Experiential<br>Learning  |
|    | I I   |   | I                            | UNIT IV   | I  | 1                         |
| 12 | Hamilton<br>Jacobi theory-<br>Problems            | 5 | CLO1,CLO2,<br>CLO3, CLO4     | Lecture   | Student seminar,<br>One Minute<br>presentation | Participatory<br>Learning |
| 13 | Hamilton's<br>principle<br>function -<br>Problems | 4 | CLO2,<br>CLO4, CLO5          | Lecture, Assignment   | Group reading<br>and discussion                | Problem-based<br>Learning |
| 14 | Hamilton -<br>Jacobi equation<br>- Examples       | 5 | CLO1,CLO2,<br>CLO3, CLO4     | Lecture, Video Lecture<br>https://youtu.be/nFpC1s1j<br>oRU                  | Flipped Class<br>room,<br>Discussion           | Participatory<br>Learning |
| 15 | Separability<br>and Problems                      | 4 | CLO3,<br>CLO4, CLO5          | Lecture, Group<br>Discussion  | Peer teaching                                  | Participatory<br>Learning |
|    |   |   |                              | UNIT V  |  |                           |
| 16 | Canonical<br>transformations                      | 4 | CLO1,<br>CLO2,<br>CLO3, CLO4 | Lecture, PPT  | Group reading<br>and discussion                | Experiential<br>Learning  |

| 17 | Differential<br>forms and<br>generating<br>functions<br>Examples | 5 | CLO2,<br>CLO3, CLO4 | Lecture , Seminar  | Group<br>discussion | Experiential<br>Learning |
|----|--|---|---------------------|--|---------------------|--------------------------|
| 18 | Lagrange and<br>Poisson<br>brackets.                             | 4 | CLO3,<br>CLO4, CLO5 | Lecture, Video Lecture<br>https://youtu.be/-<br>LImIEExidU<br>Assignment | Group<br>discussion | Experiential<br>Learning |
| 19 | Lagrange and<br>Poisson<br>brackets<br>Problems                  | 4 | CLO3,<br>CLO4, CLO5 | Lecture, Group<br>Discussion   | Hand's on           | Experiential<br>Learning |

| Participatory Learning | 40 % |
|------------------------|------|
| Experiential Learning  | 40 % |
| Problem-based Learning | 20 % |

| COURSE NUMBER | COURSE NAME              | CATEGORY | L  | Τ | Р | CREDIT |
|---------------|--------------------------|----------|----|---|---|--------|
| MTH23E1       | FINANCIAL<br>MATHEMATICS | THEORY   | 88 | 2 | - | 4      |

- > To derive price-yield relationship and understand convexity
- To understand about the decomposition of matrices in statistics (and probability) point of view, e.g. principle component analysis.
- > To understand the applications of financial mathematics.

#### Course Learning Outcomes

| CLO    |  |       |  |  |  |  |  |
|--------|--|-------|--|--|--|--|--|
| Number |  | Level |  |  |  |  |  |
| CLO1   | Understand the advanced knowledge in probability,  |       |  |  |  |  |  |
|        | statistics, stochastic calculus and  | K2    |  |  |  |  |  |
|        | numerical methods for financial applications.  |       |  |  |  |  |  |
| CLO2   | Demonstrate a broad knowledge of the financial securities as   | К3    |  |  |  |  |  |
|        | well as practical aspects of risk management.  |       |  |  |  |  |  |
| CLO3   | Construct quantitative models for derivative pricing,  |       |  |  |  |  |  |
|        | quantitative and trading strategies, risk management and   | K4    |  |  |  |  |  |
|        | scenario simulations.  |       |  |  |  |  |  |
| CLO4   | Communicate effectively with potential clients and peers   | K5    |  |  |  |  |  |
| CLO5   | Use statistical techniques and methods in data analysis;<br>understand the advantages and limitations of different<br>methods. | K5    |  |  |  |  |  |

Mapping with Programme Learning Outcomes

| CLO s/PLO s | PLO 1 | PLO 2 | PLO 3 | PLO 4 | PLO 5 |
|-------------|-------|-------|-------|-------|-------|
| CLO 1       | S     | S     | S     | М     | S     |
| CLO 2       | S     | S     | S     | S     | S     |
| CLO 3       | S     | S     | М     | S     | М     |
| CLO 4       | S     | М     | S     | S     | М     |
| CLO 5       | S     | S     | М     | S     | S     |

### **ELECTIVE I – SEMESTER I - FINANCIAL MATHEMATICS (MTH23E1)**

#### Unit I

**Syllabus** 

Single period models : Some definitions from finance - Pricing a forward -The one-step binary model - A ternary model - A characterization of no arbitrage - The risk-neutral probability measure.

#### Unit II

### Binomial trees and discrete parameter martingales : The multi period binary model -American options - Discrete parameter martingales and Markov processes - Some important martingale theorems The Binomial Representation Theorem - Overture to CLO 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: Stock prices are not differentiable - Stochastic integration - Ito's formula - Integration by parts and a stochastic Fubini Theorem - The Girsanov Theorem - The Brownian Martingale Representation Theorem - Why geometric Brownian motion- The Feynman–Kac representation.

#### Unit V

The Black – Scholes model - The basic Black – Scholes model -Black–Scholes price and hedge for European options - Foreign exchange -Dividends -Bonds - Market price of risk.

# (17 Hrs)

#### (17 Hrs)

(18 Hrs)

#### (19 Hrs)

#### (17Hrs)

#### **Text Book**

| S. No | Author              | Title of the book                 | Publishers              | Edition &<br>Year |
|-------|---------------------|-----------------------------------|-------------------------|-------------------|
| 1     | Alison<br>Etheridge | A Course in Financial<br>Calculus | University of<br>Oxford | 2002              |
|       | Unit I              | Chapter I: 1.1 to 1.6             |                         |                   |
|       | Unit II             | Chapter II: 2.1 to 2.6            |                         |                   |
|       | Unit III            | Chapter III: 3.1 to 3.4           |                         |                   |
|       | Unit IV             | Chapter IV: 4.1 to 4.8            |                         |                   |
|       | Unit V              | Chapter V: 5.1 to 5.6             |                         |                   |

#### **Reference Books**

| S. No | Author                                 | Title of the book                                | Publishers                  | Edition &<br>Year |
|-------|--|--|-----------------------------|-------------------|
| 1     | Robert J. Elliott, P.<br>Ekkehard Kopp | Mathematics of<br>Financial Markets              | Springer-Verlag<br>New York | II, 1999          |
| 2     | Steven Roman                           | Introduction to the<br>Mathematics of<br>Finance | Springer-Verlag<br>New York | I, 2012           |

#### **Course Designers**

Dr. K. Krishnaveni

|            | Course Content and Lecture Schedule   |                                  |        |  |  |  |  |  |
|------------|---------------------------------------|----------------------------------|--------|--|--|--|--|--|
| Module No. | Topic                                 | CLO level                        | No. of | Content<br>delivery<br>method  | Student<br>engagement                              | Participatory<br>Learning /<br>Experiential<br>Learning /<br>Problem based<br>Learning |  |  |
|            |                                       |                                  | τ      | J <b>nit – I</b>   |  |  |  |  |
| 1          | Some definitions from finance         | CLO1,CLO2,<br>CLO3               | 3      | Lecture, PPT   | Word cloud/ Mind<br>map / Think Write and<br>Share | Participatory<br>Learning  |  |  |
| 2          | Pricing a forward                     | CLO2,CLO3,<br>CLO4, CLO5         | 3      | Lecture, PPT   | Quiz (Quizalize/<br>Socrative)                     | Participatory<br>Learning  |  |  |
| 3          | The one-step binary model             | CLO2,CLO3                        | 3      | Video Lecture,<br>PPT<br>https://www.yo<br>utube.com/watc<br>h?v=kml52n2z<br>mQs | Quescussion,<br>Pro-con grid                       | Problem-based<br>Learning  |  |  |
| 4          | A ternary model                       | CLO2,CLO3,<br>CLO4, CLO5         | 3      | Lecture, PPT,<br>Quiz  | Diagrams,<br>Sketchboard                           | Participatory<br>Learning  |  |  |
| 5          | A characterisation of no arbitrage    | CLO2,CLO3,<br>CLO4               | 2      | Lecture  | Diagrams,<br>Sketchboard                           | Experiential<br>Learning   |  |  |
| 6          | The risk-neutral probability measure. | CLO1,CLO2,<br>CLO3,CLO4,<br>CLO5 | 3      | Lecture, PPT<br>https://www.yo<br>utube.com/watc<br>h?v=hLiHSj12<br>dOg          | Presentation, Group<br>reading and<br>discussion.  | Problem-based<br>Learning  |  |  |

|    |   |                                  | U | Init – II  |   |                           |
|----|---|----------------------------------|---|--|---|---------------------------|
| 9  | The multi period binary model   | CLO1,CLO2,<br>CLO3,CLO4          | 4 | Lecture, PPT<br>https://www.yo<br>utube.com/watc<br>h?v=h9gT0q91<br>XBA  | Think write and share                             | Experiential<br>Learning  |
| 10 | American options  | CLO1,CLO2,<br>CLO3,CLO4          | 3 | Lecture, PPT,<br>Group<br>Discussion   | Presentation                                      | Problem-based<br>Learning |
| 11 | Discrete parameter<br>martingales and Markov<br>processes                       | CLO2,CLO3,<br>CLO4, CLO5         | 3 | Lecture, PPT,<br>Assignment  | Flipped classroom,<br>Presentation                | Participatory<br>Learning |
| 12 | Some important<br>martingale theorems The<br>Binomial Representation<br>Theorem | CLO1,CLO2,<br>CLO3,CLO4          | 4 | Video Lecture,<br>PPT, Quiz<br><u>https://www.yo</u><br><u>utube.com/watc</u><br><u>h?v=V1AKAk</u><br><u>GJIN8</u> | Diagrams,<br>Sketchboard                          | Participatory<br>Learning |
| 13 | Overture to continuous models.  | CLO1,CLO2,<br>CLO3,CLO4,<br>CLO5 | 3 | Lecture, PPT   | Presentation, Group<br>reading and<br>discussion. | Problem-based<br>Learning |
|    |   |                                  | U | nit – III  |   |                           |
| 14 | Definition of the process   | CLO1,CLO2,<br>CLO3,CLO4          | 4 | Lecture, PPT   | Group discussion                                  | Problem-based<br>Learning |
| 15 | Levy's construction of<br>Brownian motion                                       | CLO1,CLO2,<br>CLO3,CLO4,<br>CLO5 | 4 | Video Lecture,<br>PPT<br><u>https://www.yo</u><br><u>utube.com/watc</u><br><u>h?v=6VqBCt5</u><br><u>PiPY</u>       | Peer teaching                                     | Participatory<br>Learning |
| 16 | The reflection principle<br>and scaling   | CLO1,CLO2,<br>CLO3,CLO4,<br>CLO5 | 5 | Video Lecture,<br>Assignment<br><u>https://www.yo</u><br><u>utube.com/watc</u><br><u>h?v=fFNIaKe</u><br><u>WLg</u> | Group discussion                                  | Experiential<br>Learning  |

| 17 | Martingales in continuous time                             | CLO2,CLO3,<br>CLO4, CLO5         | 5 | Lecture, PPT,<br>Quiz   | Student seminar                   | Experiential Learning     |
|----|--|----------------------------------|---|---|-----------------------------------|---------------------------|
|    |  |                                  |   |   |                                   | Dourning                  |
|    |  |                                  | U | nit – IV  |                                   |                           |
| 21 | Stock prices are not differentiable                        | CLO1,CLO2,<br>CLO3,CLO4,<br>CLO5 | 3 | Lecture, PPT  | Design thinking                   | Problem-based<br>Learning |
| 22 | Stochastic integration                                     | CLO4, CLO5                       | 2 | Lecture, PPT  | Group reading and discussion      | Problem-based<br>Learning |
| 23 | Ito's formula .  | CLO3,CLO4                        | 2 | Lecture, Quiz   | Flipped Class room,<br>Discussion | Participatory<br>Learning |
| 24 | Integration by parts and a stochastic Fubini Theorem       | CLO1,CLO2,<br>CLO3,CLO4          | 2 | Video Lecture,<br>Assignment<br><u>https://www.yo</u><br><u>utube.com/watc</u><br><u>h?v=gZAPmw</u><br><u>Q1Tfs</u>               | Discussion                        | Participatory<br>learning |
| 25 | The Girsanov Theorem                                       | CLO3,CLO4                        | 2 | Lecture, PPT  | Presentation                      | Problem Based<br>Learning |
| 26 | The Brownian Martingale<br>Representation Theorem          | CLO1,CLO2,<br>CLO3,CLO4          | 2 | Lecture, PPT,<br>Group<br>Discussion  | Student seminar                   | Experiential<br>Learning  |
| 27 | Why geometric Brownian motion                              | CLO1,CLO2,<br>CLO3,CLO4          | 2 | Lecture, PPT  | Group reading and discussion      | Experiential<br>Learning  |
| 28 | The Feynman–Kac<br>representation                          | CLO1,CLO2,<br>CLO3,CLO4          | 2 | Video Lecture,<br>PPT<br><u>https://www.yo</u><br><u>utube.com/watc</u><br><u>h?v=mMQfcY</u><br><u>xiMcM</u>                      | Flipped Class room                | Problem-based<br>Learning |
|    |  |                                  | τ | J <b>nit –V</b>   |                                   |                           |
| 31 | The basic Black  | CLO1,CLO2,<br>CLO3,CLO4          | 2 | Lecture, PPT  | Group reading and discussion      | Experiential<br>Learning  |
| 32 | Scholes model  | CLO1,CLO2,<br>CLO3,CLO4          | 2 | Lecture, PPT  | Group discussion                  | Experiential<br>Learning  |
| 33 | Black–Scholes price and<br>hedge for European<br>options - | CLO2,CLO3,<br>CLO4               | 2 | Video Lecture,<br>PPT<br><u>https://www.yo</u><br><u>utube.com/watc</u><br><u>h?v=pr-</u><br><u>u4LCFYEY&amp;v</u><br><u>l=en</u> | Hand's on                         | Experiential<br>Learning  |

| 34 | Foreign exchange     | CLO2,CLO3,<br>CLO4      | 3 | Lecture, PPT,<br>Quiz  | Hand's on                           | Participatory<br>learning |
|----|----------------------|-------------------------|---|--|-------------------------------------|---------------------------|
| 35 | Dividends            | CLO1,CLO2,<br>CLO3,CLO4 | 4 | Lecture, Group<br>Discussion   | Presentation                        | Problem-based<br>Learning |
| 36 | Bonds                | CLO1,CLO2,<br>CLO3,CLO4 | 3 | Lecture, PPT   | Design thinking                     | Problem-based<br>Learning |
| 37 | Market price of risk | CLO3,CLO4               | 3 | Video Lecture<br>https://www.yo<br>utube.com/watc<br>h?v=VCJoSAk<br>Ym6c | Presentation, Flipped<br>Class room | Problem-based<br>Learning |

| Participatory Learning | 30 % |
|------------------------|------|
| Experiential Learning  | 30 % |
| Problem-based Learning | 40 % |

| COURSE NUMBER | COURSE NAME                | CATEGORY | L  | Т | Р | CREDIT |
|---------------|----------------------------|----------|----|---|---|--------|
| MTH23E2       | MATHEMATICAL<br>STATISTICS | THEORY   | 88 | 2 | - | 4      |

Preamble

- > To enable the students to learn the different aspects of statistics.
- To provide them a systematic knowledge to analyze, organize, present and interpret any information effectively.

### **Course Learning Outcomes**

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

| CLO<br>Number | CLO Statement   | Knowledge<br>Level |
|---------------|---|--------------------|
| CLO1          | Understand the basic concepts of statistics, probability and random variables | K2                 |
| CLO2          | Apply the concepts in finding the moments of the distributions                | K3                 |
| CLO3          | Analysis the type of the distribution   | K4                 |
| CLO4          | Evaluate the basics of sampling distribution theory                           | K5                 |
| CLO5          | Creating a good estimate using unbiased, sufficient, efficient estimates      | K6                 |

#### Mapping with Programme Learning Outcomes

| CLO s/PLO s | PLO 1 | PLO 2 | PLO 3 | PLO 4 | PLO 5 |
|-------------|-------|-------|-------|-------|-------|
| CLO 1       | S     | М     | S     | S     | S     |
| CLO 2       | S     | S     | S     | М     | S     |
| CLO 3       | S     | S     | М     | S     | S     |
| CLO 4       | М     | S     | S     | S     | S     |
| CLO 5       | S     | S     | М     | S     | S     |

S- Strong; M-Medium; L-Low

Unit I

## ELECTIVE II – SEMESTER I - MATHEMATICAL STATISTICS (MTH23E2)

Limit Theorems: Preliminary remarks - **Stochastic convergence** - **Bernoulli's law of large numbers** - The convergence of a sequence of distribution functions - Levy Cramer theorem - De-Moivre Laplace theorem - Lindberg Levy theorem - Lapunov theorem.

Unit II

**Markov chains: Preliminary remarks** - Homogeneous Markov chains - The transition matrix -**The Ergodic theorem** - Random variables forming a homogenous Markov chain.

### Unit III

Stochastic process: The notion of a stochastic process - Markov process and processes with independent increments - **The Poisson process** - The Furry - Yule process - **Birth and death process** - The Polya process - Kolmogorov equations.

### Unit IV

Sample moments and their functions - The notion of the sample - The notion of a statistic - The distribution of the arithmetic mean of independent normally distributed random variables -**The chi square distribution** - **The distribution of the statistic** (**X**, **S**) - Student's t distribution -Significance tests - The concept of a statistical test - Parametric tests for small samples - Parametric tests for large samples - The chi square test - Independence test by contingency tables.

### Unit V

**Theory of estimation** - Preliminary notions – Consistent – unbiased - sufficient and efficient estimates - asymptotically most efficient estimates - methods of finding estimates - Confidence intervals - **Theory of hypothesis testing**.

# (17 Hrs)

### (19 Hrs)

(18 Hrs)

(17 Hrs)

### (17 Hrs)

| Text Bo | Book   |   |                             |                   |  |  |  |  |
|---------|--|---|-----------------------------|-------------------|--|--|--|--|
| S. No   | Author   | Title of the book                                 | Publishers                  | Edition &<br>Year |  |  |  |  |
| 1       | Marek Fisz   | Probability Theory and<br>Mathematical Statistics | Robert E. Krieger Publisher | III, 1980         |  |  |  |  |
|         | Unit I : Chap<br>Unit II : Chap                          | ter 6 : 6.1-6.4, 6.6-6.9,<br>ter 7 : 7.1-7.5.     |                             |                   |  |  |  |  |
|         | Unit III: Chapter 8 : 8.1-8.7                            |   |                             |                   |  |  |  |  |
|         | Unit IV: Chapter 9 : 9.1-9.6 , Chapter 12:12.1-12.4,12.7 |   |                             |                   |  |  |  |  |
| Defense |  | pter 13: 13.1-13.8                                |                             |                   |  |  |  |  |

#### References

| S. No | Author                                 | Title of the book                                   | Publishers            | Edition &<br>Year |
|-------|--|---|-----------------------|-------------------|
| 1.    | Ajai Gaur                              | Statistical methods for practice and research       | Sage Publications     | П, 2010           |
| 2.    | John, A. Rice                          | Mathematical and<br>statistics and data<br>analysis | Cengage Learning      | III, 2013         |
| 3.    | Robert V. Hoff<br>and Allen<br>T.Craig | Introduction to<br>Mathematical Statistics          | Pearson               | VII, 2012         |
| 4.    | SC.Gupta                               | Fundamentals of mathematical statistics             | Sultan Chand And Sons | I, 2014           |

### **Course Designers**

Dr. P. Vidhyapriya

|            | Course Content and Lecture Schedule                     |               |                   |  |  |  |  |  |
|------------|---|---------------|-------------------|--|--|--|--|--|
| Module No. | Торіс   | CLO<br>level  | No. of<br>periods | Content<br>delivery<br>method  | Student<br>engagement                              | Participatory<br>Learning /<br>Experiential<br>Learning /<br>Problem based<br>Learning |  |  |
|            |   |               | τ                 | J <b>nit – I</b>   |  |  |  |  |
| 1          | Limit Theorems: Preliminary<br>Remarks                  | CLO1,<br>CLO2 | 2                 | Lecture – Chalk<br>and Talk /<br>Group reading   | Word cloud/ Mind<br>map / Think Write and<br>Share | Participatory<br>Learning  |  |  |
| 2          | Stochastic Convergence                                  | CLO2          | 2                 | Lecture , PPT<br>Video Lecture<br><u>https://youtu.be</u><br>/Ajar_6MAOL<br><u>W</u>                       | Quiz (Quizalize/<br>Socrative)                     | Participatory<br>Learning  |  |  |
| 3          | Bernoulli's law of large<br>numbers                     | CLO3          | 2                 | Lecture –<br>Chalk and talk<br>Video Lecture,<br>PPT<br><u>https://youtu.be</u><br>/Q54mEuQUO<br><u>Ec</u> | Post it parade                                     | Experiential<br>Learning   |  |  |
| 4          | The convergence of a sequence of distribution functions | CLO4          | 2                 | Lecture , Chalk<br>and talk/ Picture   | Diagrams,<br>Sketchboard                           | Participatory<br>Learning  |  |  |
| 5          | Levy Cramer theorem                                     | CLO3          | 2                 | Lecture,<br>Spotters/ Chalk<br>and talk  | Diagrams,<br>Sketchboard                           | Experiential<br>Learning   |  |  |
| 6          | De-Moivre Laplace theorem                               | CLO3,<br>CLO4 | 3                 | Lecture, Chalk<br>and talk   | Presentation, Group<br>reading and<br>discussion.  | Problem-based<br>Learning  |  |  |
| 7          | Lindberg Levy theorem                                   | CLO4,<br>CLO5 | 2                 | Lecture, OER   | Quescussion,<br>Pro-con grid                       | Problem-based<br>Learning  |  |  |
| 8          | Lapunov theorem   | CLO3,<br>CLO5 | 2                 | Demonstration  | Presentation                                       | Problem-based<br>Learning  |  |  |

|    |  |               | ť | Jnit – II  |   |                           |
|----|--|---------------|---|--|---|---------------------------|
| 9  | Markov Chain. Preliminary remarks                              | CLO1,<br>CLO2 | 3 | Video Lecture,<br>PPT<br>https://youtu.be<br>/sb4jo4P4ZLI                                  | Think write and share                             | Experiential<br>Learning  |
| 10 | Homogeneous Markov<br>chains                                   | CLO2          | 3 | Demonstration  | Presentation                                      | Problem-based<br>Learning |
| 11 | The transition matrix  | CLO3          | 4 | Lecture / OER<br>Seminar   | Flipped classroom,<br>Presentation                | Participatory<br>Learning |
| 12 | The Ergodic theorem  | CLO3,<br>CLO4 | 3 | Video Lecture,<br>Group<br>Discussion<br><u>https://youtu.be</u><br>/ZjrJpkD301w           | Diagrams,<br>Sketchboard                          | Participatory<br>Learning |
| 13 | Random variables forming<br>homogenous Markov chain.           | CLO4,<br>CLO5 | 4 | Lecture, Chalk<br>and talk   | Presentation, Group<br>reading and<br>discussion. | Problem-based<br>Learning |
|    |  |               | U | nit – III  |   |                           |
| 14 | Stochastic process: The notion of a stochastic process         | CLO1,<br>CLO2 | 3 | Lecture, PPT   | Group discussion                                  | Experiential<br>Learning  |
| 15 | Markov process and<br>processes with independent<br>increments | CLO2          | 3 | Lecture PPT  | Peer teaching                                     | Participatory<br>Learning |
| 16 | The Poisson process  | CLO2,<br>CLO3 | 2 | Video Lecture,<br>PPT<br><u>https://youtu.be</u><br>/5uLxFmhYnl0                           | Group discussion                                  | Experiential<br>Learning  |
| 17 | The Furry-Yule process   | CLO3,<br>CLO4 | 3 | Lecture,<br>Demonstration  | Student seminar                                   | Experiential<br>Learning  |
| 18 | Birth and death process  | CLO4,<br>CLO5 | 3 | PPT<br>Video Lecture,<br>Quiz<br><u>https://youtu.be</u><br><u>/XKYpKYspe1</u><br><u>w</u> | Student seminar,<br>One Minute<br>presentation    | Participatory<br>Learning |

| 19 | The Polya process   | CLO3,<br>CLO4 | 2 | Lecture, Chalk and talk   | Presentation                                      | Problem Based<br>Learning |
|----|---|---------------|---|---|---|---------------------------|
| 20 | Kolmogorov equations.   | CLO4,<br>CLO5 | 3 | Lecture, Chalk<br>and talk  | Presentation, Group<br>reading and<br>discussion. | Problem-based<br>Learning |
|    |   |               | U | nit – IV  |   |                           |
| 21 | Sample moments and their<br>functions - The notion of the<br>sample - The notion of a<br>statistic    | CLO1,<br>CLO2 | 3 | Lecture   | Design thinking                                   | Problem-based<br>Learning |
| 22 | The distribution of the<br>arithmetic mean of<br>independent normally<br>distributed random variables | CLO2          | 1 | Lecture,<br>Research article<br>reading                                     | Group reading and discussion                      | Problem-based<br>Learning |
| 23 | The chi square distribution   | CLO3,<br>CLO4 | 2 | Video Lecture<br>https://youtu.be<br>/dXB3cUGnax<br>Q<br>Brainstorming      | Flipped Class room,<br>Discussion                 | Participatory<br>Learning |
| 24 | The distribution of the<br>statistic (X, S) - Student's t<br>distribution                             | CLO4,<br>CLO5 | 2 | Chalk and Talk<br>Video Lecture,<br><u>https://youtu.be</u><br>/32CuxWdOlow | Discussion  | Participatory<br>learning |
| 25 | Significance tests  | CLO4,<br>CLO5 | 1 | Demonstration   | Presentation                                      | Problem Based<br>Learning |
| 26 | The concept of a statistical test   | CLO3,<br>CLO4 | 2 | Lecture,<br>Demonstration   | Student seminar                                   | Experiential<br>Learning  |
| 27 | Parametric tests for small samples  | CLO2,<br>CLO3 | 2 | Research article reading  | Group reading and discussion                      | Experiential<br>Learning  |
| 28 | Parametric tests for large samples  | CLO2,<br>CLO3 | 2 | Spotters  | Hand's on   | Experiential<br>Learning  |
| 29 | The chi square test   | CLO4,<br>CLO5 | 3 | Lecture, PPT  | Flipped Class room                                | Problem-based<br>Learning |
| 30 | Independence test by contingency tables.  | CLO4,<br>CLO5 | 2 | Research article reading  | Group reading and discussion                      | Experiential<br>Learning  |

|    |   |               | τ | J <b>nit –V</b>  |  |                           |
|----|---|---------------|---|--|--|---------------------------|
| 31 | Theory of estimation :<br>Preliminary notions | CLO1,<br>CLO2 | 2 | Lecture, Video<br>Lecture, PPT<br><u>https://youtu.be</u><br>/Y4gSdAsCO2<br>g                  | Group reading and discussion                       | Experiential<br>Learning  |
| 32 | Consistent                                    | CLO2          | 1 | Lecture,<br>Discussion   | Group discussion                                   | Experiential<br>Learning  |
| 33 | unbiased                                      | CLO3          | 1 | Lecture,<br>Spotters   | Hand's on  | Experiential<br>Learning  |
| 34 | sufficient and efficient estimates            | CLO3          | 1 | Lecture,<br>Spotters   | Hand's on  | Experiential<br>Learning  |
| 35 | asymptotically most efficient estimates       | CLO3          | 3 | Lecture  | Presentation                                       | Problem-based<br>Learning |
| 36 | methods of finding estimates                  | CLO4,<br>CLO5 | 3 | PPT, Socrative   | Design thinking                                    | Problem-based<br>Learning |
| 37 | Confidence intervals                          | CLO4,<br>CLO5 | 2 | Lecture  | Presentation, Flipped<br>Class room                | Problem-based<br>Learning |
| 38 | Theory of hypothesis testing                  | CLO4,<br>CLO5 | 4 | Lecture,<br>Video Lecture,<br>Assignment<br><u>https://youtu.be</u><br>/zJ8e_wAWUz<br><u>E</u> | Brainstorming,<br>Optimization and<br>Presentation | Problem-based<br>Learning |

| Participatory Learning | 30 % |
|------------------------|------|
| Experiential Learning  | 30 % |
| Problem-based Learning | 40 % |

| COURSE NUMBER | COURSE NAME                                 | CATEGORY | L  | T | Р | CREDIT |
|---------------|---|----------|----|---|---|--------|
| TH24A06       | QUANTITATIVE<br>TECHNIQUES -<br>MATHEMATICS | THEORY   | 88 | 2 | - | 5      |

#### Preamble

- To provide the use of mathematical process skills to identify, pose and solve problems creatively and critically.
- To make students to understand mathematical principles with theoretical concepts and problems.
- To provide the wide knowledge of real time applications and to clear the competitive exams.
- On the successful completion of the course students will be

### **Course Learning Outcomes**

| CLO<br>Number | CLO Statement   | Knowledge<br>Level |
|---------------|---|--------------------|
| CLO 1         | Acquires the knowledge of equation, interest and simple concept of logic                    | K1                 |
| CLO 2         | Understand the basic principles of interest, sequence of problems.                          | K1                 |
| CLO 3         | Interpret and apply knowledge of mathematics through differential calculus and integration. | K2                 |
| CLO 4         | Identify, formulate and solve the problems.   | К3                 |
| CLO 5         | Understand the concepts of limit and continuity.  | К3                 |

#### Mapping with Programme Learning Outcomes

| CLO s/PLO s | PLO 1 | PLO 2 | PLO 3 | PLO 4 | PLO 5 |
|-------------|-------|-------|-------|-------|-------|
| CLO 1       | М     | S     | М     | S     | М     |
| CLO 2       | М     | S     | М     | S     | S     |
| CLO 3       | S     | S     | М     | М     | S     |
| CLO 4       | М     | S     | М     | М     | S     |
| CLO 5       | М     | S     | М     | М     | S     |

S- Strong; M-Medium; L-Low

#### **Syllabus**

#### **B.COM (PA) – ALLIED - QUANTITATIVE APTITUDE – MATHEMATICS (TH24A06)**

#### Unit I

Ratio and Proportion - surds - indices - variation - logarithms: Meaning definition - related problems.

#### Unit II

Unit III

Equations: Introduction - simple equation - simultaneous linear equations up to three variables – **Ouadratic equation** - nature of roots - cubic equation - graphical solution of linear equations.

## Simple and Compound Interest -Definition - related terms - Effective rate of Interest - Annuity - Future value - present value - sinking fund - problems - applications -Permutations and combinations: Introduction - factorial - permutations - results -Problems - circular permutations - combinations - results - problems.

Sequences and Series: Sequence - Series - Arithmetic progression - Geometric **progression** - Geometric mean. Sets - Functions and relations: Sets - De Morgan's law, Domain and range of function - various types of functions.

Limits and Continuity: Introduction - types of functions - concepts - important limits - continuity Basic concepts of differential and integral calculus: Introduction differential coefficient - implicit functions - parametric form - Integration: Basic Formulae - methods of substitution - integration by parts - method of partial fraction - important properties.

#### Unit V

Unit IV

(18 Hrs)

(18 Hrs)

(18 Hrs)

# (17 Hrs)

### (17 Hrs)

### **Text Book**

| S. No | Author           | Title of the book   | Publishers | Edition &<br>Year |
|-------|------------------|---|------------|-------------------|
| 1.    | Dr. P.C. Tulsian | Quantitative Aptitude for CA CPT<br>–Mathematics and Statistics | S.CHAND    | II, 2015          |

### References

| S. No | Author                     | Title of the book  | Publishers       | Edition &<br>Year |
|-------|----------------------------|--|------------------|-------------------|
| 1.    | Pradeep Jha,<br>Parag Shah | Quantitative Aptitude for CA<br>CPT - Mathematics and Statistics | Tata McGraw Hill | I, 2009           |
| 2.    | Anup Dubey                 | Quantitative Aptitude for CA<br>CPT- Mathematics and Statistics  | S.CHAND          | II, 2014          |
| 3.    | Trivedi                    | Quantitative Aptitude for CA<br>CPT- Mathematics and Statistics  | Tata McGraw Hill | I, 2009           |
| 4.    | CA-CPT Study<br>Material   | Quantitative Aptitude for CA<br>CPT- Mathematics and Statistics  | ICAI             | 2015              |

### **Course Designers**

Dr. Sreeja. S Dr. R. Anitha Cruz Dr. P. Vidhyapriya

# **Course Content and Lecture Schedule**

| Module No. | Торіс                          | CLO level              | No. of<br>periods | Content<br>delivery<br>method                     | Student<br>engagement                                 | Participatory Learning /<br>Experiential Learning /<br>Problem based Learning |
|------------|--------------------------------|------------------------|-------------------|---|---|---|
|            |                                |                        |                   | Unit – I  |   |   |
| 1          | Ratio and<br>Proportion        | CLO1<br>CLO2           | 1                 | Lecture –<br>Chalk and<br>Talk / Group<br>reading | Word cloud/<br>Mind map /<br>Think Write<br>and Share | Participatory Learning  |
| 2          | Cont., Ratio and<br>Proportion | CLO1<br>CLO2           | 1                 | OER   | Flipped<br>classroom,<br>Presentation                 | Participatory Learning  |
| 3          | Cont., Ratio and<br>Proportion | CLO1C<br>LO2<br>CLO3   | 1                 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning  |
| 4          | Cont., Ratio and<br>Proportion | CLO2<br>CLO3           | 1                 | Lecture /<br>Seminar                              | Diagrams,<br>Sketch board                             | Participatory Learning  |
| 5          | surds                          | CLO2<br>CLO3           | 1                 | Lecture PPT                                       | Pro/con grid  | Participatory Learning  |
| 6          | Cont., surds                   | CLO2<br>CLO3           | 1                 | Lecture –<br>Chalk and<br>Talk / Group<br>reading | Word cloud/<br>Mind map /<br>Think Write<br>and Share | Participatory Learning  |
| 7          | Cont., surds                   | CLO2,<br>CLO3          | 1                 | Spotters  | Hand's<br>on(Socrative)                               | Experiential Learning   |
| 8          | Indices                        | CLO2,<br>CLO3,<br>CLO4 | 1                 | Lecture PPT                                       | Pro/con grid  | Participatory Learning  |
| 9          | Cont., Indices                 | CLO2,<br>CLO3,<br>CLO4 | 1                 | Lecture –<br>Chalk and                            | Quiz  | Participatory Learning  |

|    |   |                        |   | Talk/Discuss<br>ion                               |   |                        |
|----|---|------------------------|---|---|---|------------------------|
| 10 | Cont., Indices                                | CLO2,<br>CLO3,<br>CLO4 | 1 | PPT / OER   | One minute paper                                      | Participatory Learning |
| 11 | variation                                     | CLO2,<br>CLO3,<br>CLO4 | 1 | Lecture –<br>Chalk and<br>Talk                    | Brainstorming   | Problem-based Learning |
| 12 | Cont., variation                              | CLO1<br>CLO2           | 1 | Lecture –<br>Chalk and<br>Talk / Group<br>reading | Word cloud/<br>Mind map /<br>Think Write<br>and Share | Participatory Learning |
| 13 | logarithms:<br>Meaning -<br>definition        | CLO1<br>CLO2           | 1 | OER   | Flipped<br>classroom,<br>Presentation                 | Participatory Learning |
| 14 | Cont., logarithms:<br>Meaning -<br>definition | CLO1C<br>LO2<br>CLO3   | 1 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning |
| 15 | Cont., logarithms:<br>Meaning -<br>definition | CLO2<br>CLO3           | 1 | Lecture /<br>Seminar                              | Diagrams,<br>Sketch board                             | Participatory Learning |
| 16 | Related problems.                             | CLO2<br>CLO3           | 1 | Lecture PPT                                       | Pro/con grid  | Participatory Learning |
| 17 | Cont., Related problems.                      | CLO2<br>CLO3           | 1 | Lecture –<br>Chalk and<br>Talk / Group<br>reading | Word cloud/<br>Mind map /<br>Think Write<br>and Share | Participatory Learning |
| 18 | Cont., Related problems.                      | CLO2,<br>CLO3          | 1 | Spotters  | Hand's<br>on(Socrative)                               | Experiential Learning  |

|    |   |               |   | Unit – II   |   |                        |
|----|---|---------------|---|---|---|------------------------|
| 19 | Equations:<br>Introduction -<br>simple equation                     | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk / Group<br>reading | Word cloud/<br>Mind map /<br>Think Write<br>and Share | Participatory Learning |
| 20 | simultaneous linear<br>equations up to<br>three variables           | CLO2,<br>CLO3 | 1 | PPT / OER   | One minute paper                                      | Participatory Learning |
| 21 | Cont.,<br>simultaneous linear<br>equations up to<br>three variables | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning |
| 22 | Cont.,<br>simultaneous linear<br>equations up to<br>three variables | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk                    | Optimization,<br>and<br>Presentation                  | Problem-based Learning |
| 23 | Cont.,<br>simultaneous linear<br>equations up to<br>three variables | CLO3,<br>CLO4 | 1 | OER   | Flipped<br>classroom,<br>Presentation                 | Participatory Learning |
| 24 | Quadratic equation  | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning |
| 25 | Cont., Quadratic<br>equation  | CLO2,<br>CLO3 | 1 | PPT / OER   | One minute<br>paper                                   | Participatory Learning |
| 26 | Cont., Quadratic<br>equation  | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk                    | Optimization,<br>and<br>Presentation                  | Problem-based Learning |
| 27 | Cont., Quadratic<br>equation  | CLO2,<br>CLO3 | 1 | OER   | Flipped<br>classroom,<br>Presentation                 | Participatory Learning |

| 28 | Nature of roots   | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk                    | Brainstorming   | Problem-based Learning |
|----|---|---------------|---|---|---|------------------------|
| 29 | Cont., Nature of roots  | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk / Group<br>reading | Word cloud/<br>Mind map /<br>Think Write<br>and Share | Participatory Learning |
| 30 | Cont., Nature of roots  | CLO2,<br>CLO3 | 1 | PPT / OER   | One minute paper                                      | Participatory Learning |
| 31 | cubic equation  | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning |
| 32 | Cont., cubic<br>equation  | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk                    | Optimization,<br>and<br>Presentation                  | Problem-based Learning |
| 33 | Cont., cubic<br>equation  | CLO3,<br>CLO4 | 1 | OER   | Flipped<br>classroom,<br>Presentation                 | Participatory Learning |
| 34 | graphical solution<br>of linear equations.                        | CLO2,<br>CLO3 | 1 | Spotters  | Hand's<br>on(Socrative)                               | Experiential Learning  |
| 35 | Cont.,graphical<br>solution of linear<br>equations.               | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning |
| 36 | Cont.,graphical<br>solution of linear<br>equations.               | CLO2,<br>CLO3 | 1 | PPT / OER   | One minute<br>paper                                   | Participatory Learning |
|    |   | 1 1           |   | Unit – III  |   |                        |
| 37 | Simple and<br>Compound Interest<br>-Definition -<br>related terms | CLO2,<br>CLO3 | 1 | Lecture –<br>Chalk and<br>Talk / Group<br>reading | Word cloud/<br>Mind map /<br>Think Write<br>and Share | Participatory Learning |

| 38 | Effective rate of<br>Interest                                    | CLO2,<br>CLO3          | 1 | PPT / OER   | One minute<br>paper                                   | Participatory Learning |
|----|--|------------------------|---|---|---|------------------------|
| 39 | Cont., Effective rate of Interest                                | CLO2,<br>CLO3          | 1 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning |
| 40 | Annuity  | CLO2,<br>CLO3          | 1 | Lecture –<br>Chalk and<br>Talk                    | Optimization,<br>and<br>Presentation                  | Problem-based Learning |
| 41 | Cont., Annuity   | CLO2,<br>CLO3          | 1 | OER   | Flipped<br>classroom,<br>Presentation                 | Participatory Learning |
| 42 | Future value<br>,present value                                   | CLO2,<br>CLO3          | 1 | Lecture –<br>Chalk and<br>Talk                    | Brainstorming   | Problem-based Learning |
| 43 | sinking fund -<br>problems                                       | CLO2,<br>CLO3          | 1 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning |
| 44 | applications   | CLO2,<br>CLO3          | 1 | PPT / OER   | One minute<br>paper                                   | Participatory Learning |
| 45 | Permutations and<br>combinations:<br>Introduction -<br>factorial | CLO4,<br>CLO5          | 1 | Demonstratio<br>n                                 | Discussion  | Experiential Learning  |
| 46 | permutations -<br>results - Problems                             | CLO2,<br>CLO3,<br>CLO4 | 1 | Lecture PPT                                       | Pro/con grid  | Participatory Learning |
| 47 | Cont.,<br>permutations -<br>results - Problems                   | CLO2,<br>CLO3,<br>CLO4 | 1 | Video   | Discussion  | Participatory Learning |
| 48 | circular<br>permutations   | CLO3,<br>CLO4          | 1 | Seminar /<br>PPT                                  | Flipped<br>classroom                                  | Participatory Learning |
| 49 | Cont.,circular permutations                                      | CLO2,<br>CLO3          | 1 | Lecture –<br>Chalk and<br>Talk / Group<br>reading | Word cloud/<br>Mind map /<br>Think Write<br>and Share | Participatory Learning |

| 50 | Cont., circular permutations | CLO2,<br>CLO3          | 1 | PPT / OER   | One minute<br>paper                                   | Participatory Learning |
|----|------------------------------|------------------------|---|---|---|------------------------|
| 51 | combinations                 | CLO2,<br>CLO3          | 1 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning |
| 52 | Cont.,<br>combinations       | CLO2,<br>CLO3          | 1 | Lecture –<br>Chalk and<br>Talk                    | Optimization,<br>and<br>Presentation                  | Problem-based Learning |
| 53 | results and problems.        | CLO3,<br>CLO4          | 1 | OER   | Flipped<br>classroom,<br>Presentation                 | Participatory Learning |
| 54 | Cont., results and problems. | CLO2,<br>CLO3          | 1 | Spotters  | Hand's on(Socrative)                                  | Experiential Learning  |
|    | •                            |                        |   | Unit – IV   |   |                        |
| 54 | Sequences and<br>Series      | CLO2,<br>CLO3          | 2 | Lecture –<br>Chalk and<br>Talk / Group<br>reading | Word cloud/<br>Mind map /<br>Think Write<br>and Share | Participatory Learning |
| 55 | Arithmetic<br>progressio     | CLO2,<br>CLO3          | 2 | PPT / OER   | One minute<br>paper                                   | Participatory Learning |
| 56 | Geometric<br>progression     | CLO4,<br>CLO5          | 2 | Lecture –<br>Chalk and<br>Talk/Discuss<br>ion     | Quiz  | Participatory Learning |
| 57 | Geometric mean.              | CLO2,<br>CLO3,<br>CLO4 | 2 | Lecture –<br>Chalk and<br>Talk                    | Optimization,<br>and<br>Presentation                  | Problem-based Learning |
| 58 | Sets .                       | CLO2,<br>CLO3,<br>CLO4 | 2 | OER   | Flipped<br>classroom,<br>Presentation                 | Participatory Learning |
| 59 | Function                     | CLO3,<br>CLO4          | 1 | Lecture –<br>Chalk and                            | Quiz  | Participatory Learning |

| _  |  |                        |   | Talk/Disc<br>ion                                     | uss         |  |                        |
|----|--|------------------------|---|--|-------------|--|------------------------|
| 60 | Relations  | CLO2,<br>CLO3          | 1 | PPT / OE   | R           | One minute<br>paper                        | Participatory Learning |
| 61 | De Morgan's law,   | CLO2,<br>CLO3          | 1 | Lecture –<br>Chalk and<br>Talk                       |             | Presentation                               | Problem-based Learning |
| 62 | Domain and range<br>of function  | CLO4,<br>CLO5          | 2 | OER  |             | Flipped<br>classroom,<br>Presentation      | Participatory Learning |
| 63 | Various types of function  | CLO2,<br>CLO3,<br>CLO4 | 2 | Lecture –<br>Chalk and<br>Talk                       |             | Brainstorming                              | Problem-based Learning |
|    |  |                        |   | Unit –V  |             |  |                        |
| 64 | Limits and<br>Continuity:<br>Introduction                                | CLO1<br>CLO2<br>CLO3   | 1 | Lecture –<br>Chalk and<br>Talk /<br>Group<br>reading | map         | rd cloud/ Mind<br>o / Think Write<br>Share | Participatory Learning |
| 65 | types of functions   | CLO4,<br>CLO5          | 1 | PPT /<br>OER   | One         | e minute paper                             | Participatory Learning |
| 66 | concepts -<br>important limits   | CLO2,<br>CLO3,<br>CLO4 | 1 | Lecture –<br>Chalk and<br>Talk/Disc<br>ussion        | Qui         | Z  | Participatory Learning |
| 67 | continuity Basic<br>concepts of<br>differential and<br>integral calculus | CLO2,<br>CLO3          | 1 | Lecture –<br>Chalk and<br>Talk                       | -           | imization, and sentation                   | Problem-based Learning |
| 68 | differential coefficient   | CLO4,<br>CLO5          | 2 | OER  |             | pped classroom, sentation                  | Participatory Learning |
| 69 | implicit functions   | CLO2,<br>CLO3,<br>CLO4 | 1 | Spotters   | Har<br>on(3 | nd's<br>Socrative)                         | Problem-based Learning |
| 70 | parametric form  | CLO2,<br>CLO3          | 2 | Lecture –<br>Chalk and                               | Qui         | Z  | Participatory Learning |

|    |                                |                        |   | Talk/Disc                      |                                    |                        |
|----|--------------------------------|------------------------|---|--------------------------------|------------------------------------|------------------------|
|    |                                |                        |   | ussion                         |                                    |                        |
| 71 | Integration: Basic<br>Formulae | CLO2,<br>CLO3          | 1 | PPT /<br>OER                   | One minute paper                   | Problem-based Learning |
| 72 | methods of substitution        | CLO2,<br>CLO3          | 2 | PPT /<br>OER                   | One minute paper                   | Participatory Learning |
| 73 | integration by parts           | CLO3,<br>CLO4,<br>CLO5 | 2 | Lecture –<br>Chalk and<br>Talk | Optimization, and<br>Presentation  | Problem-based Learning |
| 74 | method of partial fraction     | CLO1,<br>CLO2,<br>CLO3 | 2 | OER                            | Flipped classroom,<br>Presentation | Participatory Learning |
| 75 | important<br>properties.       |                        | 1 | Lecture –<br>Chalk and<br>Talk | Brainstorming                      | Problem-based Learning |

| Participatory Learning | 30 % |
|------------------------|------|
| Experiential Learning  | 30 % |
| Problem-based Learning | 40 % |

#### **QUESTION PAPER PATTERN (PG)**

### **CA Pattern**

Section A  $- 3 \ge 6$ Section B  $- 3 \ge 5 = 15$  (either or - same CLO Level) Section C  $- 3 \ge 8 = 24$  (either or - same CLO Level) Total 45

#### **ESE Pattern**

Section A – 5 x 2 = 10 Section B – 5 x 5 = 25 (either or – same CLO Level) Section C – 5 x 8 = 40(either or – same CLO Level) Total 75

#### I Year PG

| CIA Test                   | - | 5  | Conducted for 45 marks after 50 days      |
|----------------------------|---|----|---|
| Model Exam                 | - | 7  | Conducted for 75 marks                    |
|                            |   |    | (Q.P. Pattern (2,5,8) Each Unit 15 Marks) |
| Sem/Ass/Quiz               | - | 5  |   |
| <b>Class Participation</b> | - | 5  |   |
| Attendance                 | - | 3  |   |
|                            |   | 25 | + ESE 75 Marks                            |

#### Question Paper Pattern (BCOM PA)

#### CA Pattern

Section A :  $6 \ge 1 = 6$ Section B :  $3 \ge 3 = 9$ (either or – same CLO level) Section C :  $3 \ge 10 = 30$ (either or – same CLO level) **Total = 45** 

### **ESE Pattern**

Section A :  $20 \ge 1 = 20$ Section B :  $5 \ge 3 = 15$  (either or – same CLO level) Section C :  $5 \ge 8 = 40$  (either or – same CLO level) **Total = 75** 

# <u>CIA</u>

| CIA Test                   | : | 5 marks (conducted for 45 marks after 50 days) |
|----------------------------|---|--|
| Model Exam                 | : | 7 marks (Conducted for 75 marks after 85 days  |
|                            |   | (Each Unit 15 Marks))                          |
| Seminar/Assignment/Quiz    | : | 5 marks  |
| <b>Class Participation</b> | : | 5 marks  |
| Attendance                 | : | 3 marks  |
| Total                      | : | 25 Marks                                       |