# St. PETER'S UNIVERSITY 

St. Peter's Institute of Higher Education and Research (Declared Under Section 3 of the UGC Act, 1956)

AVADI, CHENNAI - 600054
TAMIL NADU

# B.Sc. (MATHEMATICS) <br> Code No. - 310 <br> (Effective From 2009-2010) <br> (Distance Education) 

## Regulations and Syllabi (I \& II \& III Year)

St. PETER'S INSTITUTE OF DISTANCE EDUCATION
Recognized by Distance Education Council and Joint Committee of UGC - AICTE - DEC, New Delhi (Ref. F. No. DEC/SPU/CHN/TN/Recog/09/14 dated 02.04.2009 and Ref.F.No.DEC/Recog/2009/3169 dated 09.09.2009)

## St. PETER'S UNIVERSITY

## St. PETER'S INSTITUTE OF DISTANCE EDUCATION Chennai - 600054.

# Code No. - 310 <br> B.Sc. (MATHEMATICS) 

(Distance Education)

## Regulations and Syllabi

(Effective from 2009 - 2010)

1. Eligibility: Candidates who have passed the Higher Secondary Examination conducted by the Government of Tamilnadu with Mathematics (Academic stream or Vocational stream) as one of the subjects or any other examination recognized as equivalent thereto, are eligible for admission to Three Year B.Sc Programme in Mathematics.
2. Duration: Three Years.
3. Medium: English is the medium of instruction and examination.
4. Methodology: The methodology of distance education includes the supply of self-instructional study materials in print format and in CD, face-to-face instruction for theory and practicals for a limited period during week ends and on holidays, provision of virtual class in phased manner, dissemination of information over e-mail, Student - Support Service at various Centres of the University, Continuous Assessment and End Assessment conducted by the University at various parts of India.
5. Weightage for Continuous and End Assessment: There is no weightage for Continuous Assessment unless the ratio is specifically mentioned in the scheme of Examinations. The End Assessment (EA) has 100\% weightage.
6. Credit System: Credit system be followed with 36 credits for each Year and each credit is equivalent to 25-30 hours of effective study provided in the Time Table of the formal system.

First Year

| Code No. | Course Title | Credit | Marks |  |
| :---: | :--- | :---: | :---: | :---: |
| Theory |  | EA | Total |  |
| 109UTMT01 <br> 109UHIT01 | Tamil - I <br> Hindi - I | 6 | 100 | 100 |
| 109UEHT02 | English - I | 6 | 100 | 100 |
| 109UMMT03 | Algebra, Trigonometry and <br> Differential Calculus | 8 | 100 | 100 |
| 109UMMT04 | Integral Calculus, Differential <br> Equations and Laplace Transforms | 8 | 100 | 100 |
| 109UMMT05 | Allied - I: Mathematical Statistics | 8 | 100 | 100 |
| Total | $\mathbf{3 6}$ | $\mathbf{5 0 0}$ | $\mathbf{5 0 0}$ |  |

## Second Year

| Code No. | Course Title | Credit | Marks |  |
| :---: | :--- | :---: | :---: | :---: |
| Theory |  | EA | Total |  |
| 209UTMT01 | Tamil - II <br> 209UHIT01 <br> Hindi - II | 6 | 100 | 100 |
| 209UEHT02 | English - II | 6 | 100 | 100 |
| 209UMMT03 | Vector Calculus, Fourier <br> Transformations and Financial <br> Mathematics | 8 | 100 | 100 |
| 209UMMT04 | Mechanics | 8 | 100 | 100 |
| 209UMMT05 | Allied -II: Financial <br> Accounting | 8 | 100 | 100 |
|  | $\mathbf{5 0 0}$ |  |  |  |

## Third Year

| Code No. | Course Title |  | Credit | Marks |  |
| :---: | :--- | :---: | :---: | :---: | :---: |
| Theory |  |  | EA | Total |  |
| 309UMMT01 | Algebraic Structures | 6 | 100 | 100 |  |
| 309UMMT02 | Real and Complex Analysis | 6 | 100 | 100 |  |
| 309UMMT03 | Operations Research | 8 | 100 | 100 |  |
| 309UMMT04 | Programming in C with <br> Applications to Numerical <br> Analysis without Practicals | 8 | 100 | 100 |  |
| 309UMMT05 | Application Oriented subject: <br> Probability Theory | 8 | 100 | 100 |  |
|  | Total | $\mathbf{3 6}$ | $\mathbf{5 0 0}$ | $\mathbf{5 0 0}$ |  |

8. Passing Requirements: The minimum pass mark (raw score) be $40 \%$ in End Assessment.
9. Grading System: Grading System on a 10 Point Scale be followed with 1 mark $=0.1$ and the conversion of the Grade point as given below.

| Overall Grade Point <br> Average (OGPA) | $=\frac{\text { Sum of Weighted Grade Points }}{\text { Total Credits }}$ |
| ---: | :--- |
|  | $=\frac{\Sigma(E A) C}{\Sigma C}$ |

The Overall Grade: The Overall Grade and Classification of all successful candidates be arrived at from the Overall Grade Point Average as stipulated in the following conversion Table.

| Grade | Over all Grade <br> Point <br> Average(OGPA) | Over all <br> weighted <br> Average <br> marks | Classification |
| :---: | :---: | :---: | :---: |
| 0 | 9.00 to 10.00 | 90.00 to 100 | First Class |
| A | 8.00 to 8.99 | 80.00 to 89.99 | First Class |
| B | 7.00 to 7.99 | 70.00 to 79.99 | First Class |
| C | 6.00 to 6.99 | 60.00 to 69.99 | First Class |
| D | 5.00 to 5.99 | 50.00 to 59.99 | Second Class |
| E | 4.00 to 4.99 | 40.00 to 49.99 | Third Class |
| F | 0.00 to 3.99 | 0.00 to 39.99 | Fail |

The Grade Sheets of successful candidates provide particulars such as (1) Overall weighted Average Marks, (2) Overall Grade Point Average, (3) Overall Grade and (4) the Overall classification.
10. Pattern of the Question Paper: The question paper for the End Assessment will be set for three hours and for a maximum of 100 marks with following divisions and details.

Part A: 10 questions (with equal distribution to all the units in the syllabus). Each question carries 2 marks.

Part B: 5 questions with either or type (with equal distribution to all the units in the syllabus). Each question carries 16 marks.

The total marks scored by the candidates will be reduced to the maximum prescribed in the Regulations.

## 11. Syllabus

## 109UMMT03 - ALGEBRA, TRIGONOMETRY AND DIFFERENTIAL CALCULUS

## UNIT - I:

Cayley-Hamilton theorem - statement only - Characteristic equation Characteristic roots and Characteristic vectors - properties - problems

Polynomial equations - theorems - every $\mathrm{n}^{\text {th }}$ degree equation has got exactly n roots - An equation with rational coefficients has irrational roots in conjugate pairs - an equation with real coefficients has imaginary roots in conjugate pairs - a conjugate pair - (statement only) - problems - Relation between roots and coefficients

## UNIT - II:

Transformation of equations - roots with sign changed - roots multiplied by a given number - squares of the roots - increasing or decreasing the roots of a given equation by a given number - removing the second term of a given equation - transformations in general - problems

## UNIT - III:

Expansions of $\sin n \theta, \cos n \theta, \tan n \theta-$ Expansions of $\sin ^{n} \theta, \cos ^{n} \theta,-$ Expansions of $\sin \theta, \cos \theta, \tan \theta$ in terms of $\theta$ - problems - Hyperbolic and inverse hyperbolic functions - properties - problems - Logarithm of a complex number

## UNIT - IV:

Derivatives - Definition of a derivative, differentiation techniques - Standard formulae - differentiation of Implicit functions - successive differentiation The $\mathrm{n}^{\text {th }}$ derivative - Standard results - Leibnitz formula for the nth derivative and applications - Meaning of the derivative - Simple problems for all the above sections.

## UNIT - V:

Partial derivatives - Definition - successive partial derivatives - Function of a function rule - Total differential co-efficient - Implicit functions Homogeneous functions and Euler's Theorem - problems - Curvature, radius of curvature in Cartesian and polar co-ordinates only - simple problems.

## Reference Books:

1. T.K. Manickavasagam pillai and S. Narayanan: ALGEBRA (Vol I) Year of Publication 2004. Vijay Nicole Imprints Pvt. Ltd., C-7, Nelson Chambers, 115, Nelson Manickam Road, Chennai - 29.
2. P.R. Vittal.: ALGEBRA, ANALYTICAL GEOMETRY AND TRINOMETRY - Year of Publication, 2000 Margham Publications, 24, Rmaeswaram Road, T.Nagar, Chennai - 17.
3. T.K. Manickavasagam pillai and S. Narayanan: TRIGONOMETRY Year of Publication 2004. Vijay Nicole Imprints Pvt. Ltd., C-7, Nelson Chambers, 115, Nelson Manickam Road, Chennai - 29
4. N.P. Bali - TRIGONOMETRY - Year of Publication 1994. Krishna Prakasn Mandhir, 9, Shivaji Road, Meerut (UP).
5. T.K. Manickavasagam pillai and S. Narayanan.: CALCULUS (Vol I) Year of Publicaton 2004. Vijay Nicole Imprints Pvt. Ltd., C-7, Nelson Chambers, 115, Nelson Manickam Road, Chennai - 29
6. P.R. Vittal.: CALCULUS - Year of Publication 2000. Margham Publications, 24, Rameswaram Road, T.Nagar, Chennai - 17

## 109UMMT04: INTEGRAL CALCULUS, DIFFERENTIAL EQUATIONS AND LAPLACE TRANSFORMS

## UNIT - I:

Definition of integration - List of standard formulae - Different types of integration - Integration by substitution - Integration of rational functions Integration of irrational functions - Integration by partial fractions - Integrals of the type - $\int \frac{a \sin x+b \cos x}{c \sin x+d \cos x} d x \int \frac{d x}{a^{2} \cos ^{2} x+b^{2} \sin ^{2} x}$ and $\int \frac{d x}{(a x+b) \sqrt{l x^{2}+m x+n}}$ Integration by parts - simple problems for all the above sections.

## UNIT - II:

Definition - Properties of definite integral with problems - Reduction formulae - Bernoulli's Formula - Reduction formula for $\int_{0}^{\frac{\Pi}{2}} \sin ^{n} x d x \int_{0}^{\frac{\Pi}{2}} \cos ^{n} x d x \int_{0}^{\frac{\Pi}{4}} \tan ^{n} x d x$ $\int \sec ^{n} x d x \int \cot ^{n} x d x \int x^{n} e^{a x} d x$ simple problems for all the above sections UNIT - III:

Differential Equations - Equations of first order and higher degree Equations solvable for p - solvable for x - solvable for y - Clairaut's form - Exact differential equations and method of obtaining solution to an exact differential equation - problems.

Second order differential equations with constant coefficients - Particular integrals of $e^{a x} V$ where is of the form $x, x^{2}$, sin ax and cos ax - problems - Second order differential equations with variable coefficients.

UNIT - IV:

Formation of Partial differential Equations by eliminating arbitrary constants and arbitrary functions - Non-linear differential equations of first order - definition - Complete, Particular, singular and general integrals - Solutions of the Partial Differential Equations of standard types - Clairaut's form, equations reducible to the Calairaut's form - simple problems. Lagrange's Linear Partial differential equations $\mathrm{Pp}+\mathrm{Qq}=\mathrm{R}$ - simple problems only

## UNIT - V:

Laplace transforms - definition - standard formulae - elementary therorems with proof - problems - Inverse Laplace transforms - standard formulae elementary theorems - problems - applications to solving second order differential equations with constant coefficients.

Reference Books:

1. T.K. Manikkavasagam \& others: CALCULUS (Vol II) year of Publication 2004. Vijay Nicole Imprints Pvt. Ltd., C-7, Nelson Chambers, 115, Nelson Manickam Road, Chennai - 29.
2. P.R. Vittal: CALCULUS - Year of Publication 2000 Margham Publications, 24, Rameswaram Road, T.Nagar - 17.
3. N.P. Bali: CALCULUS: Year of Publication 1994 Krishna Prakasan Mandhir, 9, Shivaji Road, Meerut (UP).
4. Dr. P.R. Vittal - DIFFERENTIAL EQUATIONS AND LAPLACE TRANSFORMS, Year of Publication 2002. Margham Publications, 24, Rameswaram Road, T.Nagar 17.
5. S.Narayanan and others - CALCULUS (Vol III) Year of Publication 2004. Vijay Nicole Imprints P Ltd, C-7, Nelson Chambers, 115, Nelson Manickam Road, Chennai - 29.
6. S.Sankarappan and S.Kalavathi - DIFFERENTIAL EQUATIONS AND LAPLACE TRANSFORMATIONS - Year of Publication 2004. Vijay Nicole Imprints P Ltd, C-7, Nelson Chambers, 115, Nelson Manickam Road, Ch-29.

## 109UMMT05: MATHEMATICAL STATISTICS

## UNIT - I:

Random Variable - Discrete and continuous - Distribution Functions Marginal and Conditional Distributions - Mathematical expectation, Moment generating function - Characteristic function - Chebechev's inequality.

## UNIT - II:

Standard distributions - Binomial, Poisson, Rectangular and Normal distributions. Exact Sampling distributions; chi-square distribution, Students ' $t$ ' distribution - Fisher's 't' distribution, F distribution - Relationship between them.

## UNIT - III:

Correlation and regression - Correlation coefficient, Rank correlation coefficient, Regression Lines, Regression coefficient - Partial and multiple correlation coefficient (for 3 variables only), Curve Fitting, Fitting of a straight line Fitting of a second degree parabola - Fitting of power curve - exponential curve.

## UNIT - IV:

Concept of population, sample, statistics - parameter, point estimation Concept of point estimation - Consistency, Unbiasedness efficiency (Cramer-Rao Inequality) and sufficiency (Rao-Blackwell theorem). Methods of estimation, Maximum Likelihood, Moments and Minimum chi-square methods, properties of these estimators - Interval estimation (concept only).

## UNIT - V:

Tests of significance - Large sample test with regard to proportion, mean, difference between means and proportions - Small sample tests based on 't' F and Chi-square tests.

## Text Book:

1. S.C. Gupta and V.K. Kapoor, Ninth Revised edition (2001), Fundamentals of Mathematical Statistics - Sultan chand, New Delhi.

## Reference Book:

1. Gupta C.B. and Vijay Gupta, (1998), An introduction to Statistical Methods Sultan Chand, New Delhi.

## 209UMMT03: VECTOR CALCULUS, FOURIER SERIES AND FINANCIAL MATHEMATICS

## UNIT - I:

Definition of Gradient of a Scalar point function - Directional derivative of a vector point function - Unit normal vector - divergence and Curl of a vector point function - Definitions - solenoidal and irrotational Vectors - problems.

## UNIT - II:

Fourier series - definition - to find the Fourier coefficients of periodic functions of period $2 \Pi$ - even and odd functions - half range series - problems.

## UNIT -III:

Introduction - Fourier integral representation - Fourier integral theorems statement only - sine and cosine integral representations - transformation of elementary functions - properties of Fourier transforms - linearity property change of scale - shifting property - simple problems.

## UNIT - IV:

Probability - Probabilities and Events - Conditional probability - Random Variables and Expected values - Convergence and Correlation - Continuous Random Variables - Normal Random Variables - Properties of Normal Random Variables - The Central Limit Theorem - Simple problems - Geometric Brownian Motion - G.B.M. as a limit of simple models - Brownian Motion - Simple problems Interest rates - present value analysis - Rate of return - continuation of varying interest rates - An example of option pricing - other examples of pricing via arbitrage.

## UNIT - V:

The Arbitrage theorem - The multiperiod Binomial model - proof of the Arbitrage Theorem - Black Scholes formula - properties of the Black - Scholes option cost - Derivation of Black Scholes formula - simple problems Additional results on options - Call options on Dividend paying Securities - Pricing American put options - Adding jumps to Geometric Brownian motion - Estimating the Volatility Parameter - Simple problems

## TEXT BOOKS:

1. P.R. Vittal and V. Malini: VECTOR CALCULUS - Year of Publication 1997 Margham Publications, 24, Rameswaram Road, T.Nagar, Chennai - 17.
2. P.R. Vittal: CALCULUS - Year of Publication 2000, Margham Publications, 24, Rameswaram Road, T.Nagar, Chennai - 17.
3. Sheldon M.Ross - AN ELEMENTARY INTRODUCTION TO MATHEMATICAL FINACNE $2^{\mathrm{ND}}$ Edition - Cambridge University Press - 2005.
4. P. Duraipandian: VECTOR CALCULUS - Year of Publication 1984. S. Viswanathan \& CO, 38, Mcnicals Road, Chetput, Chennai - 31.
5. K. Viswanathan \& S. Selvaraj: VECTOR CALCULUS - Year of Publication 1984. Emerald Publishers, 135, Annasalai, Chennai - 2.

## UNIT - I:

Introduction - Force - definition - Parallelogram Law of forces, Triangular Law of forces and converse of Triangular Law of forces. - Lami's theorem - problems - Like and unlike parallel forces - Problems - Moments - definition Varignon's theorem - problems. Couples - Definition of Couple - moment of a Couple - Theorems - Problems three forces acting on a rigid body - Coplanar forces - General conditions of equilibrium of coplanar forces acting on a rigid body - problems.

## UNIT - II:

Introduction - Friction - definition - coefficient of friction - Limiting friction Angle of friction and Cone of friction - Laws of friction - Equilibrium of a particle on a rough inclined plane under any force - problems

Common catenary - definition - sag and span - Intrinsic, Parametric and Cartesian equations of a catenary - properties - Suspension bridge - approximation to the shape of a catenary - problems

## UNIT - III

Introduction - Velocity - definition - resultant velocity - parallelogram law acceleration - Motion of a particle along a straight line under uniform acceleration problems - Simple Harmonic Motion - Definition - Equations of S.H.M. - Properties of S.H.M. - problems - Impulse and impulsive force - definitions only - Principle of Conservation of linear momentum - Newton's experimental law - Change in K.E. is equal to Work Done - Direct and oblique impact of two smooth spheres - Problems - Impact of a smooth sphere on a fixed plane - problems

## UNIT - IV:

Introduction - Projectile, Trajectory, horizontal range, velocity of projection and angle of projection - definitions - The path of a projectile in a parabola Range and time of flight on a horizontal plane - Problems - Range and time of flight on an inclined plane - problems.

## UNIT - V:

Standard results of Moments of Inertia of standard bodies - Parallel axes theorem and perpendicular axes theorem - Statement only - motion of a rigid body about a fixed horizontal axis - K.E. - Moment of Momentum - Equation of Motion

## TEXT BOOK:

1. P. Duraipandian: MECHANICS Year of Publication 1984, Emerald Publishers, 135, Anna Salai, Ch - 2.

## 209UMMT05 - FINANCIAL ACCOUNTING

## UNIT - I:

Introduction - accounting concepts and conventions - journal ledger subsidiary books - trial balance - final accounts of a sole trader with adjustments.

## UNIT - II:

## Bills of exchange - accommodation bills - average due date - account

 current
## UNIT - III:

Final accounts of non-trading concerns - receipts and payments account income and expenditure account - balance sheet.

## UNIT - IV:

Single entry system - statement of affairs method - conversion method self balancing ledger.

## UNIT - V:

Branch accounts - dependent branch stock and debtors system independent including foreign branch.

## Text Book:

1. R.L. Gupta and V.K. Gupta - Financial Accounting - Sultan Chand, New Delhi.

## 309UMMT01 - ALGEBRAIC STRUCTURES

## UNIT - I:

Subgroups - Definition - Examples - Properties - problems - Cosets Lagrange's Theorem- Corollary - Normal Subgroups - Quotient groups - Definition - Properties - Examples - Problems.

Homomorphism - Definition - Examples - properties - Kernel of a Homomorphism - properties. Isomorphism - Definition - properties - Fundamental theorem on Homomorphism.

## UNIT - II:

Rings - Definition - Examples - Ring of real Quaternion - Properties Special Classes of Rings - Zero divisor - Integral domain - definition - Properties Unit - Division ring - Field - Definition - Examples - Properties - Ring of Gaussian Integers - Boolean Ring - Sub rings and Sub-field - Definition - Examples Properties - Ideals - Definition - Examples - Properties - Quotient rings - Principal Ideal - Maximal Ideal, Prime Ideal - Definition - Properties - The characteristic of an integral domain - Definition - Properties.

## UNIT - III:

Vector Space - definition and simple properties - example - subspaces Quotient spaces definition - Sums \& direct sums - definition - Linear dependence and Linear independence of vectors - Definition - problems - linear span L(S) Basis and Dimension - definition - properties - theorems - Homomorphism definition - Isomorphism - theorems - Kernel of a homomorphism - simple theorems.

## UNIT - IV:

Definition - properties - examples - norm of a vector - Schwarz inequality triangle inequality - parallelogram law - orthogonal vectors - definition orthogonal complement - properties - orthonormal set - definition - properties simple theorems - problems.

## UNIT - V:

The algebra of Linear transformations - definition - theorems - minimal polynomial - Invertible and Singular transformations - examples - Rank of a linear transformation - theorems - problems - Eigen values and Eigen vectors - definition - theorems - problems.

## Text Books:

1. M.L. Santiago - MODERN ALGEBRA - Year of Publication 1994, Tata McGraw Hill, New Delhi.

## Reference Books:

1. Dr. R. Bala Krishnan and Dr. N. Ramabadran - A TEXT BOOK OF MODERN ALGEBRA - Year of Publication 1994, Vikas Publishing House, NewDelhi.
2. A.R. Vasistha - A FIRST COURSE IN MODERN ALGEBRA - Year of Publication 1983, Krishna Prakasan Mandhir, 9, Shivaji Road, Meerut (UP).
3. I.N. Herstein - TOPICS IN ALGEBRA - $2^{\text {nd }}$ edition, Year of Publication 1975, John Wiley, New York.
4. K. Viswanatha Naik - MODERN ALGEBRA - Year of Publication 1988, Emerald Publishers, 135, Anna Salai, Chennai - 2.

## 309UMMT02 - REAL AND COMPLEX ANALYSIS

## UNIT - I:

Field of Real numbers - Axioms - Bounded sets - lub \& glb - Completeness axioms - Archimedean property - Definition of Rational numbers - Monotone sequences - Theorem on nested intervals - Dedikind's cut property - square roots - absolute value.

Bounded sequences - Null Sequence - Convergent sequence - Subsequences - Bolzano - Wirestrass Theorem - Cauchy's Criterion for convergence - Limit superior and limit inferior of a bounded sequence.

## UNIT - II:

Intervals - Closed sets - open sets - Neighbourhoods - finite and infinite sets - Heine - Borel covering theorem - Limit of a function at a point - Deleted neighbourhoods - Limits and continuity - Characterization of limits - Algebra of limits.

Continuity of a function at a point - Algebra of continuity - examples - one sided continuity - composition - continuous function on an interval - Intermediate value theorem - Continuous function on a closed interval - Monotonic Continuous Functions - Inverse function theorems - Uniform continuity.

## UNIT - III:

Functions of a complex variable - limit of a function at a point - theorems on limits - continuity - derivatives - Cauchy - Riemann equations - necessary and sufficient conditions - analytic function - examples - harmonic function properties - to find an analytic function whose real of imaginary part is given.

## UNIT - IV:

Simply - connected domain - Cauchy's fundamental theorem - proof using Goursat's lemma - Cauchy's theorem for multiply connected domains - Cauchy's integral formula \& Cauchy's formula for the first derivative - Morera's theorem.

Cauchy's inequality - Liouville's theorem - Fundamental theorem of Algebra - Maximum modulus theorem - Taylor's series - Laurent's series - problems.

## UNIT - V:

Singularities - types of singularities - isolated singularity - removable singularity - pole - essential singularity - determination of the nature of singularity - residue - definition - calculation of residues - Cauchy's Residue theorem Contour integration - integration around a unit circle - integration along the real axis - Jordan's lemma (stalemate only) - integration of functions with poles on the real axis.

## Text Book:

For Units I and II

1. Sterling K. Barberian - A FIRST COURSE IN REAL ANALYSIS - Year of Publication 2004, Springer (India P Ltd, New Delhi).

For Units III \& IV

1. Ruel V Churchill \& James ward Brown - COMPLEX VARIABLES AND APPLICATIONS (IV - edition ) Year of Publication 1986, McGraw Hill International Book Company, New York.

## Reference Books:

1. Richard R. Goldberg - METHODS OF REAL ANALYSIS - Year of Publication 1970 IBM Publishing, New Delhi.
2. P. Duraipandian Laxmi Duraipandian, \& D. Muhilan - COMPLEX ANALYSIS Year of Publication 1988, Emerald Publishers, 135, Anna Salai, Chennai - 2.

## 309UMMT03 - OPERATIONS RESEARCH

## UNIT - I:


#### Abstract

Introduction - Definition of O.R. - Scope, phases and Limitations of O.R. - Linear Programming Problem - Graphical Method - Definitions of bounded, unbounded and optimal solutions - procedure of solving LPP by graphical method problems - Simplex technique Definitions of Basic, nonbasic variables - basic solutions - slack variables and optimal solution, simplex procedure of solving LPP problems. Two - Phase Simplex method - Procedure of solving an LPP by twophase simplex method - problems.


## UNIT - II:

Introduction - Balanced and unbalanced T.P, Feasible solution - Basic feasible solution - Optimum solution - degeneracy in a T.P, - Mathematical formulation - North - West Corner rule - Vogell's approximation method (unit penalty method) Method of Matrix minima (Least cost Method) - problems algorithm of Optimality test (Modi Method) - Problems.

Introduction - Definition of Assignment problem, balanced and unbalanced assignment problem - restrictions on assignment problem Mathematical formulation - formulation and solution of an assignment problem (Hungarian method) - degeneracy in an assignment problem - problems

## UNIT - III:

Introduction - Definition - Basic assumptions - n jobs to be operated on two machines - problems - n -jobs to be operated on three machines - problems - n jobs to be operated on $m$ machines - problems

Definition of Inventory models - Type of Inventory models:
(i) Uniform rate of demand, infinite rate of production and no shortage
(ii) Uniform rate of demand, finite rate of replacement and no shortage
(iii) Uniform rate of demand instantaneous production with shortage - Books works - Problems.

## UNIT - IV:

Definitions - Newspaper boy problem - Inventory model with one price break - problems. Introduction - definition of steady state, transient state and queue discipline, characteristics of a queuing model - Applications of queuing model Little's formula - Classification of queues - Poisson process - properties of Poisson process.
(i) $\quad(M / M / 1):(\mu /$ FCFS $)$
(ii) $\quad(M / M / 1):(N / F C F S)$
(iii) $(M / M / S):(\mu / F C F S)-$ problems

## UNIT - V:

Introduction - definition of network, event, activity, optimistic time, pessimistic time, the most likely time, critical path, total float and free float Difference between slack and float - phases of critical path in a PERT network difference between CPM and PERT - problems.

## Text Book:

1. P.K. Gupta, Manmohan and Kanti swarup - OPERATIONS RESEARCH $9^{\text {TH }}$ edition, 2001 - Sultan Chand \& Sons, Chennai.

## Reference Books:

1. S. Kalavathy - OPERATIONS RESEARCH $2^{\text {ND }}$ EDITION - 2002 Publishing House $P$ Ltd, NewDelhi.
2. P.K. Gupta and D.S. Hira - OPERATIONS RESEARCH $2^{\text {nd }}$ edition, 1986 - S Chand \& Co Newdelhi.
3. Hamdy Taha - OPERATIONS RESEARCH Year of Publication 1996. Prentice-Hall Publications, New Delhi.

## 309UMMT04 - PROGRAMMING IN C WITH APPLICATIONS TO NUMERICAL ANALYSIS WITHOUT PRACTICALS

## UNIT - I:

Structure of C program - character set - constants - variables - operator Hierarchy of arithmetic operations - writing simple C programs.

## UNIT - II:

Control structure: Logical If-If-Else structure Nested If-Else-GO TO-SWITCH structure - LOOP structures: WHILE-DO-WHILE-FOR loop - NESTED loops.

UNIT - III:
Arrays declaration - Array processing - functions: Naming - Declaration library functions.

## UNIT - IV:

Algebraic equations: Newton - Raphson method, Bisection method, RegulafalsI method. Matrices and linear algebraic equations: Gauss Elimination - matrix inversion - Gauss Siedel method.

## UNIT - V:

Interpolation: Lagrange's interpolation, Differential Equations: Euler's method - Runge - Kutta method - Predictor - corrector method. Numerical integration: Simpson's 1/3 Rule - Trapezoidal rule.

## Text Book:

1. C.Xavier: C LANGUAGE AND NUMERICAL METHODS, New Age international limited, New Delhi, 1999

## Reference Books:

1. Kernighan B.W. and Retchie D.M., THE PRORAMMING LANGUAGE, Prentice-Hall India, New Delhi, 1977.
2. S.S. Sastry: INTRODUCTORY METHODS OF NUMERICAL ANALYSIS, $3^{\text {rd }}$ Edn., Prentice- Hall of India, New Delhi, 1999.

## UNIT - I:

Introduction - probability Axioms - conditional probability - Baye's theorem - independent events - problems.

UNIT - II:
Random variable - probability distribution of a random variable - Discrete and continuous variables - problems.

## UNIT - III:

Expected value - Functions of a random variable - Moment generating functions - problems.

## UNIT - IV:

Two point distribution - Binomial distribution - Poisson distribution - Gamma distribution - Normal distribution - Chebychev's inequality - problems.

## UNTI - V:

Regression model - one way analysis of variance - Two way analysis of variance - problems.

## Text Book:

1. V.K. Rokatgi - AN INTRODUCTION TO PROBABILITY THEORY AND MATHEMATICAL STATISTICS - Year of Publication 1985 Wiely Eastern publications, New Delhi, 1985.

## Reference Book:

1. Marek Fiseh - PROBABILITY THEORY AND MATHEMATICAL STAISTICS John Wiely and Sons, New York - 1956.
