## DEPARTMENT OF MATHEMATICS GOVT. V.Y. T. PG. AUTONOMOUS COLLEGE, DURG SYLLABUS for

## **B.Sc. Part-III**

The syllabus with the paper combinations and Marking Scheme for Session 2019-20.

Paper No.	Title of the Paper	Marks Allotted in Theory	
		Max	Min
I	Analysis	50	
II	Abstract Algebra	50	
	Optional Paper		
	(A) Discrete Mathematics		
III	(B) Application of Mathematics	50	
	In Finance and Insurance		
	(C) Mathematical Modelling		
	Total	150	50

Total Marks - 150

The syllabus for **B.Sc. Part-III** is hereby approved by the members of Board of Studies for the session 2019-20.

In case, any change or modification is prescribed by Central Board of Studies or Higher Education Deptt., Govt. of Chhattisgarh with respect to content or distribution of marks for Undergraduate syllabi, it will be implemented accordingly.

Name & Signature

Chairperson / H.O.D - Dr. M.A. Siddiqui	Faculty members -
Subject Expert - Dr. C.L. Dewangan	Dr. Padmavati
Subject Expert - Dr. B. S. Thakur	
Subject Expert - Dr. S. K. Bhatt	Dr. Vinod Sahu
Representative Members -	Dr. Rakesh Tiwari
(1) Dr.Jagjeet Kaur -	Dr. (Smt.) Prachi Singh
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## B.Sc. Part – III (MATHEMATICS) 2019-2020 PAPER-I ANALYSIS

Max. Marks. 50

- **UNIT-I** Series of arbitrary terms. Convergence, divergence and oscillation. Abel's and Dirichlet's test. Multiplication of series. Double series. Partial derivation and differentiability of real valued functions of two variables. Schwarz and Youngs theorem. Implicit function theorem. Fourier series. Fourier expansion of piece wise monotonic functions.
  - **UNIT-II** Riemann integral. Integrability of continuous and monotonic functions. The fundamental Theorem of integral calculus. Mean value theorems of integral calculus. Improper integrals and their convergence, comparision tests, Abel's and Dirichlet's tests. Frullani's integral. Integral as a function of a parameter. Continuity, derivability and integrability of an integral of a function of a parameter.
  - UNIT-III Complex numbers as ordered pair. Geometric representation of Complex numbers. Stereographic projection. Continuity and differentiability of complex functions. Analytic functions. Cauchy -Riemann equations. Harmonic functions. Elementary functions. Mapping by elementary functions. Mobius transformations. Fixed point. Cross ratio. Inverse points and critical mappings. Conformal mappings.
  - UNIT-IV Definition and examples of metric spaces. Neighborhoods. Limit points. Interior points. Open and closed sets. Closure and interior. Boundary points. Sub-space of a metric space. Cauchy sequences. Completeness. Cantor's intersection theorem. Contraction principle. Construction of real numbers as the completion of the incomplete metric space of rationals. Real numbers as a complete ordered field.
  - UNIT-V Dense subsets. Baire Category theorem. Separable space, second countable and first countable spaces. Continuous functions. Extension theorem. Uniform continuity. Isometry and homeomorphism. Equivalent metrices. Compactness, Sequential compactness. Totally bounded spaces. Finite intersection property. Continuous functions and compact sets. Connectedness. Components. Continuous functions and connected sets.

#### (Scheme of Autonomy)

- 1. T.M. Apostol, Mathematical Analysis, Narosa Publishing House, New-Delhi, 1985.
- 2. R.R. Goldberg, Real Analysis, Oxford & IBH Publishing Company New-Delhi, 1970.
- 3. S. Lang, Undergraduate Analysis, Springer-Verlag, New-York ,1983
- 4. D.Somasunderam and B. Choudhary, A First Course in Mathematical Analysis, Narosa Publishing House, New Delhi, 1997.
- 5. Shanti Narayan, A Course of Mathematical Analysis, S. Chand & Company New-Delhi.
- 6. P.K. Jain and S.K. Kaushik, An Introduction to Real Analysis, S. Chand & Company New-Delhi ,2000.
- 7. R.V. Churchill & J.W. Brown, Complex Variables and Applications, 5<sup>th</sup> Edition, Mc-Graw Hill, New-York ,1990.
- 8. Mark J. Ablowitz & A.S. Focas, Complex Variables : Introduction and Applications, Cambridge University Press South Asian Edition, 1998.
- 9. Shanti Narayan, Theory and Functions of a Complex Variable, S. Chand & Company New-Delhi. E.T. Copson. Metric Spaces Cambridge University Press, 1968.

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# B.Sc. Part – III (MATHEMATICS) 2019-2020 Paper II

## Abstract Algebra

## Max.Marks.50

- UNIT-I Group Automorphism, inner automorphism. Automorphism groups. Conjugacy relation. Normalizer. Counting principle and the class equation of a finite group. Center for groups of prime order. Abelianizing of a group and its universal property. Sylow's theorems. Sylow subgroup. Structure theorem for finite abelian groups.
- UNIT-II Ring theory Ring homomorphism. Ideals and Quotient rings. Field of quotients of an integral domain. Euclidean rings. Polynomial rings. Polynomials over the rational field. Eisenstien criterion. Polynomial rings over commutative rings. Unique factorization domain. R-unique factorization domain implies so is R [x<sub>1</sub>,x<sub>2</sub>.....x<sub>n</sub>]. Modules, submodules. quotient modules. Homomorphism and isomorphism theorems.
- UNIT-III Definitions and examples of vector space. Subspaces. Sum and direct sum of subspaces. Linear span. Linear dependence, independence and their basic properties. Basis. Finite dimensional vector spaces. Existence theorem for basis. Invariance of the number of elements of a basis set. Dimension. Existence of complementary subspace of a finite dimensional vector space. Dimension of sums of subspaces. Quotient space and its dimension.
- **UNIT-IV** Linear transformation and their representation as matrices. The algebra of linear transformations. The rank-nullity theorem. Change of basis. Dual space, Bidual space and natural isomorphism. Adjoint of linear transformation. Eigen values and eigenvectors of a linear transformation. Diagonolisation, Annihilators of a subspace. Bilinear, Quadratic and Hermilton forms.
- **UNIT-V** Inner product spaces Cauchy-Schwarz inequality. Orthogonal vectors. Orthogonal complements. Orthogonal normal sets and basis. Bessel's inequality and for finite dimensional spaces. Gram-Schmidt orthogonalization process.

- 1. I.N.Herstien, Topics in Algebra, Wiley Eastern Ltd. New-Delhi.
- 2. N. Jacobson, Basic Algebra Vols. I & II, W.H. Freeman, 1980.

### (Scheme of Autonomy)

- 3. Shanti Narayan, A Text book of Modern Abstract Algebra, S. Chand & Company New-Delhi.
- 4. K.B. Dutta, Matrix and Linear Algebra ,Prentice Hall of India Pvt. Ltd. New-Delhi 2000.
- 5. P.B.Bhattacharya,S.K.Jain and S.R.Nagpal,Basic Abstract ( 2<sup>nd</sup> edition ) Cambridge Univercity Press,Indian edition,1997.
- 6. K.Hoffman and R.Kunze, Linear Algebra 2<sup>nd</sup> Edition, Prentice Hall Englewood Cliffs, New Jersey. 1997.
- 7. S.K.Jain, A Gunawardena & P.B.Bhattacharya, Basic Linear Algebra with MATLAB.Key college publishing (Springer Verlag) 2001
- 8. S. Kumaresan, Linear Algebra, A Geeometric Approach, Prentice-Hall of India, 2000.
- 9. Vivek Sahai and vivkas bist, Algebra Norosa Publishing House, 1997.
- 10. I.S. Luther and B.S.Passsi, Algebra Vol. 1-Groups, Vol. II-Rings.Norosa Publishing House (Vol.1-1996, Vol.II-1999)
- 11. D.S. Malik , J.N.Mordeson and M.K.Sen Fundamentals of Abstract Algebra,McGraw Hill International Edition, 1997.

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## B.Sc. Part – III (MATHEMATICS) 2019-2020

## Paper III

## **Discrete Mathematics**

### Max.Marks.50

- UNIT -I Sets and proposition cardinality. Mathematical induction. Principle of inclusion and exclusion.
  Computability and formal languages Ordered sets. Languages, Phrase structure grammars.
  Types of grammars and languages. Permutations, Combinations and Discrete probability.
- UNIT -II Relations and Functions Binary relations, Equivalence relations and partitions. Partial order relation and lattices. Chains and anti chains. Pigeon hole principle. Graphs and planar graphs Basic terminology, Multi graphs, Weighed graphs, Paths and circuits, Shortest paths, Eularian paths and circuits. Travelling salesman problem, Planar graphs. Trees.
- **UNIT –III** Finite state machines Equivalent machines. Finite state machines as language recognizers. Analysis of algorithms - Time complexity. Complexity of problems. Discrete numeric functions and Generating functions.
- UNIT IV Recurrence relations and Recursive algorithms Linear recurrence relations with constant coefficients. Homogeneous solutions. Particular solution. Total solution. Solution by the method of generating functions. Brief review of Groups and Rings.
- UNIT- V Boolean algebras Lattice and Algebraic structures. Duality. Distributive and Complemented Lattices. Boolean lattices and Boolean algebras. Boolean functions and Expressions. Propositional calculus. Design and implementation of Digital Networks. Switching circuits.

#### **REFERENCES:**

(1) C.L.Liu, Elements of Discrete Mathematics. [Second Edition], McGraw Hill, International edition, Computer Science series, 1986.

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# B.Sc. Part – III (MATHEMATICS) 2019-2020

## Paper III (Optional)

## **Application of Mathematics in Finance and Insurance**

### Max.Marks.50

## **Application of Mathematics in Finance :**

- UNIT- I Financial Management An Overview- Nature and Scope of Financial Management, Goals of Financial Management and main decisions of Financial Management, Difference between risk, speculation and gambling. Time value of Money-Interest rate and discount rate, Present value and future value discrete case as well as continuous compounding case, Annuities and its kinds.
- **UNIT- II** Meaning of return, Return as Internal Rate of Return(IRR), Numerical Methods like Newton-Raphson Method to calculate IRR, Measurement of returns under uncertainty situations, Meaning of risk, Difference between risk and uncertainty, Types of risks, Measurement of risk, Calculation of security and Portfolio Risk and Return-Markowitz Model, Sharpe's Single Index Model Systematic Risk and Unsystematic Risk.
- **UNIT-III** Taylor Series and Bond Valuation, Calculation of Duration and Convexity of bonds, Financial Derivatives Futures. Forward, Swaps and Options, Call and Put Option, Call and Put Parity Theorem, Pricing of contingent claims through Arbitrage and Arbitrage Theorem.

## **Application of Mathematics in Insurance :**

- **UNIT –IV** Insurance Fundamentals –Insurance defined, Meaning of loss. Chances of loss, peril, hazard, and proximate cause in Insurance, Costs and benefits of insurance to the society and branches of insurance-life insurance and various types of general insurance, Insurable loss exposures feature of a loss that is ideal for insurance, Life Insurance Mathematics Construction of Mortality Tables, Computation of Premium of Life Insurance for a fixed duration and for the whole life.
- UNIT- V Determination of clains for General Insurance–Using Poisson Distribution and Negative Binomial Distribution-the Polya Case Determination of the amount of claims in General Insurance-Compound Aggregate claim Model and its properties, and claims of reinsurance, Calculation of a compound claim density function, F-recursive and approximate formulae for F.

- 1. Aswath Damodaran, Corporate Finance Theory and Practice, John Wiley & Son's Inc.
- 2. John C. Hull, Options, Futures and Other Derivatives, Prentice Hall of Indian Private Ltd.

#### (Scheme of Autonomy)

- 3. Sheldon M. Ross, An Introduction to Mathematical Finance, Cambridge University Press.
- 4. Mark S. Dorfman, Introduction to Risk Management and Insurance, Prentice Hall, Englwood Cliffs, New Jersey.
- 5. C.D.Daykin, T. Pentikainen and M. Pesonen, Practical Risk Theory for Actuaries, Chapman & Hall.

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# B.Sc. Part III (MATHEMATICS) 2019-2020

## Paper III (Optional)

## MATHEMATICAL MODELLING

## Max.Marks.50

- **UNIT-I** The process of applied mathematics. Setting up first order differential equations–Qualitative solution sketching, Difference and differential equation growth models.
- **UNIT-II** Single-species Population Models, Population growth-An age structure model, The spread of Technological Innovation.
- **UNIT-III** Higher order Linear Models- A model for the detection of Diabetes, Combat modes, Traffic Models –Car-following models, Equilibrium speed distributions.
- **UNIT-IV** Nonlinear Population growth models, Prey-Predator models, Epidemic growth models, Modelsfrom political science Proportional representation-cumulative voting, comparison voting.
- **UNIT-V** Applications in Ecological and Environmental subject Areas- Urban waste water management planning

- 1. Differential Equation Models, Eds. Martin Braun, C.S. Coleman, D.A. Drew.
- 2. Political and Related Models, Steven J. Brams, W.F. Lucas, P.D. Straffin (Eds.)
- 3. Discrete and System models, W.F. Lucas, F.S. Roberts, R.M. Thrall.
- 4. Life Science Models, H.M. Roberts & M. Thompson.
- 5. All volumes published as modules in Applied Mathematics, Springer-Verlag, 1982.
- 6. Mathematical Modeling, J.N. Kapur, New Age International, New Delhi.

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