#### Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester I MA 94105: Computer Aided Numerical Analysis

Lecture Plan

Total No. of Units: 5

| S.No. | Topics  | No. of   |
|-------|---|----------|
|       | •   | Lectures |
|       | UNIT 1  |          |
| 1.    | Numerical Analysis and Numerical Methods, Numerical computing process,<br>Approximations and errors in computing, and the taxonomy of errors  | 02       |
| 2.    | Errors classification, error approximation, different measurements of numerical errors, Errors in numerical computations and, errors in the approximation of a function   |          |
| 3.    | Numerical stability, ill-condition and convergence, numerical algorithm and<br>Numerical Flow Charts  | 02       |
|       | UNIT 2  |          |
| 4.    | Different forms of mathematical equations, Basic properties of equations, Existence of imaginary roots, Initial approximation, and Graphical solution of equations  | 01       |
| 5.    | Solution of Algebraic and Transcendental Equations: Bisection (or Bolzano)<br>method, method of false position, Newton Raphson method   | 03       |
| 6.    | Solution of Simultaneous algebraic equations: Direct methods- Gauss<br>Elimination method Gauss Jordan method   | 02       |
| 7.    | Solution of Simultaneous algebraic equations: Iterative methods-Jacobi's method, Gauss Seidal method  | 02       |
|       | UNIT 3  |          |
| 8.    | Calculus of finite differences: definitions, forward and backward differences, properties of forward difference operator, difference table, Factorial polynomial and its differences. Properties of operators and relation between them |          |
| 9.    | Interpolation: Missing term interpolation, interpolation with equal intervals, Newton-Gregory forward and backward interpolation  | 02       |
| 10.   | Interpolation with unequal intervals, Central difference formula, Lagrange interpolation formula  | 02       |
| 11.   | Numerical differentiation, first, second and third derivatives, using forward and backward interpolation formula  | 02       |
| 12.   | Numerical Integration: derivation of general quadrature formula, deriving Trapezoidal rule, Simpson's one-third and three-eighth rules from quadratureformula   | 02       |
|       | UNIT 4  |          |
| 13.   | Definition and formation of difference equations, Linear difference equations with constant coefficient   | 02       |
| 14.   | Solution of difference equations, Rules for finding Complimentary functions<br>and solutions based on them  | 02       |
| 15.   | Solution of difference equations, Rules for finding particular integral, four cases and solutions based on them   | 02       |
| 16.   | Difference equations reducible to linear form. Simultaneous difference<br>equations with constant coefficient   | 02       |
| 17.   | UNIT 5<br>Numerical solution of Ordinary Differential Equations: Initial value problem,<br>Eular's method, Biograd's method, Taylor's method, modified Eular's method   | 02       |
| 18.   | Euler's method, Picard's method, Taylor's method, modified Euler's method<br>Numerical solution of Ordinary Differential Equations: Runge method,<br>Runge Kutta method, Adams Bashforth method, Milne's method                         | 02       |
| 19.   | Runge-Kutta method, Adams-Bashforth method, Milne's method<br>Numerical solution of Partial Differential Equations: Classification of second<br>order equations, finite difference approximations to partial derivatives                | 02       |
| 20.   | Numerical solution of Partial Differential Equations: Elliptic, Parabolic and<br>Hyperbolic equations   | 02       |

## Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester I MA 94106: Computer Architecture

Total No. of Units: 5

|       | Lecture Plan  |          |
|-------|---|----------|
| S.No. | Topics  | No. of   |
|       |   | Lectures |
|       | UNIT 1  |          |
| 1.    | Introduction to CA, Number system   | 02       |
| 2.    | Von Neumann Model, Digital devices : Logic gates                                      | 01       |
| 3.    | flip flops  | 02       |
| 4.    | Logic Design : Boolean Algebra , K-map , Method of simplification of Logic expression | 02       |
| 5.    | Combinational & Sequential circuits   | 02       |
|       | UNIT 2  |          |
| 6.    | CPU Organization : ALU, Control unit, Registers                                       | 01       |
| 7.    | Memory organization, memory properties  | 01       |
| 8.    | Associative memory, Cache memory  | 02       |
| 9.    | Machine language level, instruction types   | 01       |
| 10.   | Input Output Organization : I/O interface, Modes of transfer                          | 02       |
|       | UNIT 3  |          |
| 11.   | Memory mapped I/O and I/O mapped I/O  | 01       |
| 12.   | Concepts of interrupts and DMA  | 02       |
| 13.   | I/O processors  | 02       |
| 14.   | Concept of hardwired and micro programmed control instruction                         | 02       |
|       | UNIT 4  |          |
|       | Parallel processing   | 01       |
| 16.   | Interconnection Structure   | 02       |
| 17.   | Interprocessor Arbitration : Serial , Parallel and Dynamic arbitrationProcedure       | 02       |
| 18.   | Interprocessor Communication and Synchronization                                      | 02       |
| 19.   | Cache Coherence   | 01       |
|       | UNIT 5  |          |
| 20.   | Pipeline processing : Concepts, Arithmetic and Instruction Pipeline                   | 03       |
| 21.   | Vector and Array processing : vector operation, matrixmultiplication                  | 02       |
| 22.   | Memory interleaving, Attached array Processor, SIMD ArrayProcessor                    | 02       |
| 23.   | Comparison of RISC and CISC.  | 02       |

# Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester I MA 94108: Advanced Discrete Mathematics

Total No. of Units: 5

|     | UNIT 1   Formal Logic : Basic preliminaries Sets , functions ,relations(equivalence relations and   | Lectures |
|-----|---|----------|
|     |   |          |
|     | Formal Logic Basic preliminaries Sets functions relations(equivalence relations and   |          |
|     | poset) for logic  | 02       |
|     | Symbolic representation and tautologies, Quantifiers  | 01       |
| 3.  | Predicates, Propositional and Predicate calculus, Proofs & methodof proofs  | 02       |
|     | Algebra of Boolean expression, Logic gates and circuits, Karnaugh maps  | 03       |
| 5.  | Lattices, Distributive lattice  | 01       |
|     | UNIT 2  |          |
|     | Graph Theory: Definition of (Undirected) Graphs, Paths, Circuits, Cycles & Subgraphs, Degree of Vertex, Connectivity, Complete regular and bipartite graphs and Complete Bipartite Graphs |          |
| 7.  | Kuratowskis Theorem (Statement only) and its uses, planer graphsand their properties  | 01       |
|     | Euler's formula for connected Planer Graphs, Graph colorings, Euler's Theorem on the existence of Eulerian paths and circuits   | 02       |
|     | Trees and Binary Trees, Spanning Trees, Cut-sets, MinimalSpanning Trees   | 02       |
|     | Directed Graphs, Indegree and Outdegree of a vertex, weigted undirected graphs,<br>Matrix representation of Graph   | 01       |
|     | UNIT 3  |          |
| 11. | Introduction to languages   | 01       |
| 12. | Grammars  | 01       |
| 13. | FSM & Automata  | 04       |
|     | UNIT 4  |          |
|     | Algebra: Groups:-Review of Basic Concepts, Normal group, Cyclic group, Permutation group  | 03       |
|     | Direct product , Conjugacy relation, Normalizer, counting principle(Th.2.4)[7], Sylow's Theorem   | 02       |
|     | Rings & Modules:-Some basic concepts, Algebra over fields, ideals, Minimal,<br>Maximal & prime ideals, PID and UFD,Euclidean domain, Polynomial rings, definition<br>of modules           |          |
| 17. | Notherian and Artin & Rings:- Hilbert Basis Theorem   | 02       |
|     | UNIT 5  |          |
| 18. | Vector space:- Review of Basic Concepts, Canonical forms  | 03       |
| 19. | Field:- Extension field, Algebraic & Transcendental Extension field, roots of Polynomial, Finite field  |          |
|     | Elements of Galios theory, fundamental theorem & Applications.  | 02       |

## Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester I MA 94109: Ordinary and Partial Differential Equation

Total No. of Units: 5

| ~     | Lecture Plan   |          |
|-------|--|----------|
| S.No. | Topics   | No. of   |
|       |  | Lectures |
| 1.    | UNIT 1<br>Initial & boundary value problem, Picard's iteration, Lipschitz condition,   | 03       |
| 1.    |  | 03       |
|       | Sufficient condition in terms of partial derivatives                                   |          |
| 2.    | Example of Lipschitzian and Non- Lipschitzian functions, Picard's theorem              | 03       |
|       | for local existence and uniqueness of solutions of an initial value problem            |          |
| 3.    | Problem of first order which solved for the derivative, examples of problem            | 02       |
|       | without solution and of equations where Picard's iteration not converge                |          |
|       | UNIT 2   |          |
| 4.    | Existence & Uniqueness for ordinary differential equation, Wornskian                   | 03       |
| 5.    | Linear independence, Initial value problem for nth order differential equation         | 03       |
| 6.    | Linear equation with variable cofficients, Lipschitz condition                         | 02       |
|       | UNIT 3   |          |
| 7.    | Fundamental concepts of partial diff. equation, classification of IInd order           | 02       |
|       | PDE, Canonical forms of Hyperbolic, Parabolic and Elliptic equation                    |          |
| 8.    | Elliptic differential equation , Laplace and Poisson equation, Dirichlet problem       | 02       |
|       | for a rectangle, Neumann problem for a rectangle                                       |          |
| 9.    | Parabolic diff. equation: Diffusion equation, Dirac Delta function                     | 02       |
| 10.   | Hyperbolic diff. equation: Wave equation, Vibrating string Variable separable solution | 02       |
|       | UNIT 4   |          |
| 11.   | Method of separation of variable, Laplace, Diffusion, and wave equation in             | 03       |
|       | Cartesian, cylindrical and spherical polar coordinate                                  |          |
| 12.   | Boundary value problem for vibration of string and heat diffusion in a finite rod      | 03       |
| 13.   | Classification of integral equation: Fredhlom integral equation, Volterra              | 01       |
| 101   | integral equation  |          |
| 14.   | Relation between diff. and integral equation   | 01       |
|       | UNIT 5   |          |
| 15.   | Green's function: Definition, example , Green's function for Laplace                   | 03       |
|       | equation   |          |
| 16.   | The method of images, the eigen function method  | 03       |
| 17.   | Green function for the wave equation- Helmholtz Theorem                                | 02       |

# Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester II MA 94205: Mathematical Theory Of Computation

Lecture Plan

Total No. of Units: 5

| S.No. | Topics   | No. of<br>Lectures |
|-------|--|--------------------|
|       | UNIT 1   |                    |
| 1.    | Review of sets, Relations and Functions  | 03                 |
| 2.    | Review of Graphs and Trees   | 03                 |
| 3.    | Preposition and Predicate Calculus, Principal of Induction   | 01                 |
| 4.    | Languages and Grammers-Fundamental Concepts  | 01                 |
|       | UNIT 2   |                    |
| 5.    | Definition of Automata; Description of finite Automata   | 01                 |
| 6.    | Deterministic finite Accepters (DFAs), Non Deterministic finite Accepters (NFAs)   | 02                 |
| 7.    | Regular Grammars and Languages, Properties of Regular Languages, Lemma for Regular Languages. Pumping                    | 04                 |
|       | UNIT 3   |                    |
| 8.    | Context free-grammars and Derivation Trees   | 02                 |
| 9.    | Parsing and ambiguity  | 02                 |
| 10.   | Normal form for Context free-grammars -Chomsky and Greibach normal form  | 03                 |
| 11.   | Pumping Lemma for Context Free languages, Properties of Context Free languages   | 03                 |
|       | UNIT 4   |                    |
| 12.   | Basic Definition of Pushdown Automata, Pushdown Automata and Context Free languages                                      | 04                 |
| 13.   | Non Deterministic Pushdown Automata and Deterministic Pushdown Automata,<br>Pushdown Automata and Context Free languages | 04                 |
|       | UNIT 5   |                    |
| 14.   | Definition of a Turing Machine, Turing Machine as Language, Accepters, Turing's<br>Thesis, Universal Turing Machine      | 03                 |
| 15.   | Linear Bounded Automata  | 02                 |
| 16.   | Computational complexity theory- P and NP Problems   | 02                 |

### Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester II MA 94206: Data Processing and Computation

Total No. of Units: 5

|       | Lecture Plan  |          |
|-------|---|----------|
| S.No. | Topics  | No. of   |
|       |   | Lectures |
|       | UNIT 1  |          |
| 1.    | Basics concepts, Data Models Categories, Schema, Instances & Database state         | 03       |
| 2.    | Database Architecture   | 01       |
| 3.    | Data Independence   | 01       |
| 4.    | Database language, Role of Database Administrator                                   | 02       |
|       | UNIT 2  |          |
| 5.    | Entity relationships models   | 02       |
| 6.    | Relational Data Models  | 03       |
| 7.    | Relational algebra : Basic Relational algebra operations                            | 02       |
|       | UNIT 3  |          |
| 8.    | Structured Query languages(SQL) : Data Types, Basic Quires in SQL, insert, delete & | 05       |
|       | update statements in SQL  |          |
| 9.    | indexing in SQL   | 01       |
| 10.   | Sequences in SQL  | 01       |
| 11.   | View in SQL   | 01       |
|       | UNIT 4  |          |
| 12.   | Network data models   | 01       |
| 13.   | Hierarchical data models  | 01       |
| 14.   | Normalization theory  | 06       |
|       | UNIT 5  |          |
| 15.   | Transaction Management : Basic concepts of Transactions                             | 02       |
| 16.   | Schedule and their types  | 02       |
| 17.   | Concurrency Control   | 03       |
| 18.   | Database Recovery Concepts and techniques   | 03       |

### Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester II MA 94207: Operations Research

Total No. of Units: 5

|       | Lecture Plan   |                    |
|-------|--|--------------------|
| S.No. | Topics   | No. of<br>Lectures |
|       | UNIT 1   |                    |
| 1.    | Introduction to linear algebra as pre-requisite, linear programming problem: formulation<br>and components. Definitions of decision variables, slack and surplus variables.<br>Mathematical formulation of LPP |                    |
| 2.    | Solution of LPP: Initial basic feasible solution, graphical method of solution   | 01                 |
| 3.    | Solution of LPP using Simplex method and Big-M method  | 04                 |
| 4.    | Duality in linear programming, Dual simplex method, degeneracy   | 02                 |
|       | UNIT 2   |                    |
| 5.    | Assignment problem, its solution, special cases, unbalanced problem, maximization problem  | n 03               |
| 6.    | Transportation problem: solution through various methods, unbalanced transportation problem  | n 03               |
| 7.    | Game theory: two-person zero-sum game, pure and mixed strategies, Min max and max-min principles, solution of the game by algebraic method and dominance rule  | 1 03               |
|       | UNIT 3   |                    |
| 8.    | Sequencing and scheduling: Sequencing problem with n jobs and 2 machines, n jobs, and 2 machines and in general n jobs and m machines using SM Jhonson's rule. Calculation of elapsed and idle times           |                    |
| 9.    | Objectives of CPM & PERT, elements of the network, network rules, constraints, error<br>in the network, Critical Path Analysis, Activity time and floats, optimization through<br>CPM techniques               |                    |
| 10.   | PERT and three estimates, critical path analysis of a PERT network, probability of completion of the project, controlling and monitoring   | f 02               |
|       | UNIT 4   |                    |
| 11.   | Simple and mathematical definition of Information, basic ideas of information, communication system, Noisy and noiseless channel, Channel matrix   | , 02               |
| 12.   | Measure of uncertainty and properties of entropy function, Channel capacity, efficiency and redundancy encoding  | 02                 |
| 13.   | Shannon Fano encoding procedure  | 02                 |
|       | UNIT 5   |                    |
| 14.   | Dynamic Programming: definition, formation, approaches, Bellman's inequality principle, characteristics of dynamic programming, shortest path/stage coach problems   | / 04               |
| 15.   | Non-linear programming problems: formulation, Lagrangian method, Kuhn Tucker<br>conditions and Quadratic programming   | r 04               |

## Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester II MA 94208: Real and Complex Analysis

Total No. of Units: 5

|       | Lecture Plan  |                    |
|-------|---|--------------------|
| S.No. | Topics  | No. of<br>Lectures |
|       | UNIT 1  |                    |
| 1.    | Measure theory, function of bounded variation, Measurable and non measurable sets                       | 02                 |
| 2.    | Borel sets, measurable function,Lebesgue integral for bounded function over a set of finite measure     | 03                 |
| 3.    | Lebesgue integral unbounded function, theorem on convergence in measure, Lebsegue class Lp              | 03                 |
|       | UNIT 2  |                    |
| 4.    | Fourier series, Converfent criteria, Convergent problem   | 03                 |
| 5.    | Dirichlet's condition, Riemann-Lebesgue theorems and its consequences                                   | 03                 |
| 6.    | Fourier analysis  | 02                 |
|       | UNIT 3  |                    |
| 7.    | Concept of analytic function, C-R equation, Conjugate function, Harmonic Function                       | 02                 |
| 8.    | Poisson's formula, Schwarz's theorem & reflection principle, Conformality                               | 02                 |
| 9.    | Area & closed curves analytic function in region, conformal mapping, length & area                      | 02                 |
| 10.   | Linear transformation, the linear groups, cross-ratio symmetry & oriented circles, use of level surface | . 02               |
|       | UNIT 4  |                    |
| 11.   | Complex integration, Line integral Rectifiable arces  | 03                 |
| 12.   | Cauchy's theorem for rectangle, Cauchy's theorem for circular disk                                      | 03                 |
| 13.   | The index of a point with respect to a closed curve, Cauchy's integral formula                          | 02                 |
|       | UNIT 5  |                    |
| 14.   | The general form of Cauchy's theorem & calculus of residue, chain and cycle, simple connectivity        | 03                 |
| 15.   | Exact differentials in simplyconnected regions, Residue theorem   | 03                 |
| 16.   | The argument principle ,Banach points   | 02                 |

#### Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester III MA94303: Functional Analysis And Integral Equations

Lecture Plan

Total No. of Units: 5

| S.No.           | Topics   | No. of<br>Lectures |
|-----------------|--|--------------------|
|                 | UNIT 1   |                    |
| 1.              | Topological space: Open set, Closed set, Neighbourhood, filter   | 02                 |
| 2.              | Countable Space, Separation Axioms, Continuous mapping   | 03                 |
| 3.              | Homomorphism, Connectedness, and Compactness   | 03                 |
|                 | UNIT 2   |                    |
| 4.              | Normed linear space: Bnacch space, Quotient space, linear transformation   | 03                 |
| <u>4.</u><br>5. | Hahn Banach theorem and its consequences, Conjugate space, separability  | 03                 |
| 6.              | The Natural imbedding of the normed linear closed graph theorem, The uniform boundedness principle                                 | 02                 |
|                 | UNIT 3   |                    |
| 7.              | Hilbert spaces and some properties, orthonormal complements, orthonormal sets  | 03                 |
| 8.              | The projection theorem, Bessel's inequality, Fourier expansion   | 03                 |
| 9.              | Parseval's equation, Riesz representation theorem  | 02                 |
|                 | UNIT 4   |                    |
| 10.             | Finite dimensional spectral theory, adjoint operator, self adjoint operator  | 03                 |
| 11.             | Normal and Unitary operators and their properties, projection the spectral theorem   | 03                 |
| 12.             | Fixed-point theory and its applications  | 02                 |
|                 | UNIT 5   |                    |
| 13.             | Formulation of integral equation and classification, integral differential equation  | 01                 |
| 14.             | Conversions of ordinary differential equation to integral equation   | 01                 |
| 15.             | Solutions of integral equation with separable kernals, characteristics number and eigen functions                                  | n 02               |
| 16.             | Fredholm determinant method, Construction of Green's function, reduction of B.V problems to integral equation                      | 02                 |
| 17.             | Resolvant kernel of the integral equations, method of successive approximation, convolution type kernals integral transform method | , 02               |

#### Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester III MA 94304: Object Oriented Programming Systems

Total No. of Units: 5

Total No. of Lectures: 40

# Lecture Plan

| S.No. | Topics   | No. of   |
|-------|--|----------|
|       |  | Lectures |
|       | UNIT 1   |          |
| 1.    | Introduction to Object Oriented Programming fundamentals   | 02       |
| 2.    | Basic concepts of object oriented programming  | 02       |
| 3.    | Merits and demerits of OO methodology  | 01       |
| 4.    | Elements of the object model   | 02       |
|       | UNIT 2   |          |
| 5.    | Concepts of objects and classes, attributes and methods, Access modifiers                                | 02       |
| 6.    | Static member of a class, Instances, Message passing   | 01       |
| 7.    | Constructors and Destructor  | 02       |
| 8.    | Data abstraction, Encapsulation and data hiding  | 02       |
|       | UNIT 3   |          |
| 9.    | Inheritance: purpose and its types   | 02       |
| 10.   | Polymorphism: Introduction, Method of overriding and overloading, compile time and run time polymorphism | l 04     |
|       | UNIT 4   |          |
| 11.   | Introduction to object oriented analysis   | 03       |
| 12.   | Object oriented design: Design concepts  | 03       |
| 13.   | Class diagrams, State Transition diagrams, object diagrams   | 03       |
|       | UNIT 5   |          |
| 14.   | Rapid prototyping: Overview, method process and techniques   | 02       |
| 15.   | Object oriented testing: Concepts, methods   | 05       |
| 16.   | UML pattern  | 04       |

#### Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester III MA94353: Regression Analysis For Data Science

Total No. of Units: 5

Total No. of Lectures: 40

### Lecture Plan

| S.No.    | Topics  | No. of<br>Lectures |
|----------|---|--------------------|
|          | UNIT 1  |                    |
| 1.       | Statistics: Concepts of statistical population and sample   | 02                 |
| 2.       | Measures of central tendency  | 03                 |
| 3.       | Measures of dispersion, Kurtosis and Skewness   | 02                 |
|          | UNIT 2  |                    |
| 4.       | Hypothesis Testing: Introduction-Types of errors  | 02                 |
| 4.<br>5. | Critical region, procedure of testing hypothesis - Large sample tests- Z test for Single proportion                                       | e 02               |
| 6.       | Difference of Proportion, mean and difference of means  | 02                 |
| 7.       | Small sample tests- Student's t- test, F-test and Chi-square test   | 02                 |
|          | UNIT 3  |                    |
| 8.       | Simple Regression Analysis: correlation, multiple correlation, partial correlation  | 02                 |
| 9.       | Introduction to linear and non-linear model, ordinary least square methods, fitting a linear trend  | u 02               |
| 10.      | Simple linear regression, validating simple regression model using t, F and p test,<br>Developing confidence interval                     | , 03               |
|          | UNIT 4  |                    |
| 11.      | Multiple Regression Analysis: Concept of Multiple regression model to describe a linear relationship                                      | u 02               |
| 12.      | Assessing the fit of the regression line, inferences from multiple regression analysis  | 02                 |
| 13.      | Problem of overfitting of a model, comparing two regression model, prediction with multiple regression equation                           | 02                 |
|          | UNIT 5  |                    |
| 13.      | Multivariate Data Analysis: Multivariate data and their diagrammatic representation   | 02                 |
| 14.      | Exploratory multivariate data analysis, sample mean vector, sample dispersion matrix, sample correlation matrix, graphical representation | , 02               |
| 15.      | means, variances, co-variances, correlations of linear transforms, six step approach to<br>multivariate model building                    | 03                 |
| 16.      | Introduction to multivariate linear regression, logistic regression, principal component<br>analysis                                      | t 02               |
| 17.      | factor analysis, cluster analysis, canonical analysis and canonical variables, structured equation modeling (SEM)                         | 03                 |

## Shri G. S. Institute of Technology and Science Department of Applied Mathematics and Computational Science M.Sc. Applied Mathematics Semester III MA 94371/MA 94370: Mathematical and Statistical Modelling

Total No. of Units: 5

| C NT  | Lecture Plan  | NI- C              |
|-------|---|--------------------|
| S.No. | Topics  | No. of<br>Lectures |
|       | UNIT 1  |                    |
| 1.    | Definition of simulation, Advantages and disadvantages of Simulation, Areas of  | 02                 |
|       | application. Simulation Technique: Monte Carlo Simulation, Advantages and   |                    |
|       | disadvantages and applications of Monte Carlo Simulation Technique  |                    |
| 2.    | Definition of random numbers, Properties of random numbers, Generation of pseudo-   | 02                 |
|       | random numbers, Techniques for generating random numbers  |                    |
| 3.    | Illustration of examples based on simulation , random numbers generators. Introduction  | 03                 |
|       | to evolutionary techniques  |                    |
|       | UNIT 2  |                    |
| 4.    | Markov Chain: Probability Vector, Stochastic Matrix, Fixed Point of a Matrix, and Definition of Markov Chain, Transition Matrix, Some Theorems and problems | 03                 |
| 5.    | Reliability: Basic Concepts, Failure law, Bath Tub Curve, Evaluation of Reliability of a  | 02                 |
|       | component from Test Data  |                    |
| 6.    | System Reliability: Components in Series and parallel, Redundancy, Non-Series Parallel  | 03                 |
|       | System, Markovian approach for Reliability Evaluation and examples illustration   |                    |
|       | UNIT 3  |                    |
| 7.    | Neural Network: Basic Idea, Artificial neural network and its building blocks,  | 03                 |
|       | Terminologies learning rules  |                    |
| 8.    | back propagation network and its rule, feedback network, Adaline and madaline network   | 02                 |
| 9.    | Neurons as function of signal monotocity, single and multiplayer neural network, neural   |                    |
|       | dynamical systems and state spaces, neural dynamic, activation models, additive   |                    |
|       | neuronal dynamics   |                    |
|       | UNIT 4  |                    |
| 10.   | Passive membrane decay, Perceptrons LMS Algorithms  | 03                 |
| 11.   | linear stochastic approximation and back propagation network  | 03                 |
| 12.   | Functional link network   | 02                 |
|       | UNIT 5  |                    |
| 13.   | Fuzzy System: Definition of Fuzzy sets and set operations   | 01                 |
| 14.   | Brief idea of theory of possibility   | 03                 |
| 15.   | Fuzzy Algebra, Brief idea of fuzzy statistics   | 02                 |
| 16.   | Brief idea of modeling of system under uncertain environments   | 02                 |