<u>DEPARTMENT OF MATHEMATICS</u>

<u>*Category-I*</u>

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

DISCIPLINE SPECIFIC CORE COURSE – 16: ADVANCED GROUP THEORY

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

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

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

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

Learning Outcomes: This course will enable the students to:

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

SYLLABUS OF DSC-16

UNIT – I: Group Actions (18 hours)

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

UNIT – II: Sylow Theorems and Applications (15 hours)

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

UNIT – III: Solvable Groups and Composition Series (12 hours)

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

Essential Readings

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

Suggestive Readings

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

DISCIPLINE SPECIFIC CORE COURSE – 17: ADVANCED LINEAR ALGEBRA

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

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

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

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

Learning Outcomes: This course will enable the students to:

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

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

SYLLABUS OF DSC-17

UNIT-I: Dual Spaces, Diagonalizable Operators and Canonical Forms (18 hours)
The change of coordinate matrix; Dual spaces, Double dual, Dual basis, Transpose of a linear transformation and its matrix in the dual basis, Annihilators; Eigenvalues, eigenvectors, eigenspaces and the characteristic polynomial of a linear operator; Diagonalizability, Direct sum of subspaces, Invariant subspaces and the Cayley-Hamilton theorem; The Jordan canonical form and the minimal polynomial of a linear operator.

UNIT-II: Inner Product Spaces and the Adjoint of a Linear Operator (12 hours)
Inner products and norms, Orthonormal basis, Gram-Schmidt orthogonalization process, Orthogonal complements, Bessel's inequality; Adjoint of a linear operator with applications to least squares approximation and minimal solutions to systems of linear equations.

UNIT-III: Class of Operators and Their Properties (15 hours)
Normal, self-adjoint, unitary and orthogonal operators and their properties; Orthogonal projections and the spectral theorem; Singular value decomposition for matrices.

Essential Reading

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

Suggestive Readings

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

DISCIPLINE SPECIFIC CORE COURSE – 18: COMPLEX ANALYSIS

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

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

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

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

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

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

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

SYLLABUS OF DSC-18

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

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

UNIT – II: Complex Integration (15 hours)

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

UNIT – III: Series and Residues (15 hours)

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

Essential Reading

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

Suggestive Readings

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

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

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

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

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

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

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

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

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

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

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

Learning Outcomes: The course will enable the students to:

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

SYLLABUS OF DSE-4(i)

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

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

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

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

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

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

Essential Readings

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

Suggestive Readings

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

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

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

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

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

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

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

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

Learning Objectives: Primary objective of this course is to introduce:
- The basic idea of integral transforms of functions and their applications through an introduction to Fourier series expansion of a periodic function.
- Fourier transform and Laplace transform of functions of a real variable with applications to solve ODE's and PDE's.

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

SYLLABUS OF DSE-4(ii)

UNIT-I: Fourier Series and Integrals (18 hours)
Piecewise continuous functions and periodic functions, Systems of orthogonal functions, Fourier series: Convergence, examples and applications of Fourier series, Fourier cosine series and Fourier sine series, The Gibbs phenomenon, Complex Fourier series, Fourier series on an arbitrary interval, The Riemann-Lebesgue lemma, Pointwise convergence, uniform convergence, differentiation, and integration of Fourier series; Fourier integrals.

UNIT-II: Integral Transform Methods (15 hours)
Fourier transforms, Properties of Fourier transforms, Convolution theorem of the Fourier transform, Fourier transforms of step and impulse functions, Fourier sine and cosine

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

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

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

Essential Readings

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

Suggestive Readings

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

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

CREDIT DISTRIBUTION, ELIGIBILITY AND PRE-REQUISITES OF THE COURSE

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

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

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

Learning Outcomes: The course will enable the students to:

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

SYLLABUS OF DSE - 4(iii)

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

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

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

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

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

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

Essential Readings

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

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

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

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