## List of Relevant Courses Taken

Undergraduate Courses (The Bhawanipur Education Society College, University of Calcutta, Kolkata)  $\left(2017\text{-}2020\right)$ 

No.	Course	Year	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
2	Classical Algebra, Modern Algebra I  Analytic Ge-	1	Prithwi Bagchi, Subhabrata Ganguly, Tamalika Dutta Soumyi	32/50	Theory of Polynomials, Elementary Number Theory, Algebraic Structures, Introduction to Group Theory  2D co-ordinate geometry, 3D co-	Higher Algebra (Classical) (SK Mapa), Elementary Number Theory (David M Burton), Higher Algebra (Abstract & Linear) (SK Mapa), Topics in Algebra (IN Herstein), Abstract Algebra (Dummit, Foote)  Advanced Analytic Geometry
2	ometry, Vector Algebra	1	Chowdhury, Pradip Dutta Gupta	40/50	ordinate geometry, SD coordinate geometry, Collinearity, coplanarity, scalar product, vector product, vector equations, shortest distance between skew lines	(Chakravorty, Ghosh), Vector Analysis: Vector Algebra & Vector Calculus (Chakravorty, Ghosh)
3	Analysis I, Integral Calculus	1	Sugata Adhya, Tamalika Dutta	40/50	Introduction to Real Numbers and Point Set Topology, Count- ability, Sequences, Limits, Con- tinuity of real-valued functions, Bounded functions, Uniform con- tinuity, Evaluation methods of in- definite and definite integrals	Real Analysis (SK Mapa), Real Analysis (Bartle Sherbert), Principles of Mathematical Analysis (Rudin), Calculus (KC Sinha), Notes
4	Linear Algebra I, Vector Calculus I	1	Nirabhra Basu	19/50	Matrices and Determinants, Elementary row operations and congruences, System of equations, Vector spaces, Inner product spaces, Eigenvalues and eigenvectors, Vector differentiation, Scalar and vector fields, Directional Derivatives, Gradient	Higher Algebra (Abstract & Linear) (SK Mapa), Linear Algebra & It's Applications (Gilbert Strang), Linear Algebra (Friedberg), Vector Analysis: Vector Algebra & Vector Calculus (Chakravorty, Ghosh)
5	Modern Algebra II, Linear Programming and Game Theory	2	Nirabhra Basu, Pradip Dutta Gupta	38/50	groups, Group actions, Introduction to Ring Theory, Solutions to Linear Programming Problems, Feasibility and Optimality, Two-phase method, Degeneracy, Duality Theory, Transportation and Assignment problems, Concepts in Game Theory	Higher Algebra (Abstract & Linear) (SK Mapa), Topics in Algebra (IN Herstein), Abstract Algebra (Dummit, Foote), Linear Programming & Game Theory (Chakravorty, Ghosh), Notes
6	Analysis II, Differential Equations I	2	Sugata Ad- hya, Tamalika Dutta	26/50	Series of real numbers, Differentiation of real-valued functions, First order equations, Second order linear equations, Geometric applications, Higher order linear equations, Simple eigenvalue problems, Introduction to Partial Differential Equations	Real Analysis (SK Mapa), Real Analysis (Bartle Sherbert), Principles of Mathematical Analysis (Rudin), An Introduction to Differential Equations (Ghosh, Maity), Differential Equations (SL Ross)

No.	Course	Year	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
7	Multivariable Calculus, Application of Calculus	2	Soumyi Chowdhury	22/50	Topology of $R^n$ , Multivariable functions, Partial derivatives, Differentiation, Jacobian, Implicit and Inverse function theorem, Taylor's series, Lagrange's multipliers, Tangents and Normals, Asymptotes, Curvature, Envelopes, Critical points, Determination of moments and products of inertia	Multivariable Analysis (Shirali), Advanced Differential Calculus of Several Variables (SK Mukher- jee), Calculus on Manifolds (Spi- vak), Application of Calculus (Bandyopadhyay, Maity)
8	Analytic Geometry II, Analyt- ical Statics I, Analytical Dynamics I	2	Subhabrata Ganguly, Nirabhra Basu, Soumyi Chowdhury	33/50	Spheres, Cones, Cylinders, Ellipsoid, Paraboloid, Hyperboloid, Tangent planes, Normals, Enveloping cone, Surface of Revolution, Cylindrical, Polar and Spherical coordinates, Friction, Astatic Equilibrium, Laws of Motion and Gravitation, Kinematics, Circular motion, Damped harmonic oscillator	Advanced Analytic Geometry (Chakravorty, Ghosh), Analytical Statics (Pradhan, Sinha), Advanced Analytical Dynamics (U Chatterjee)
9	Analysis III	3	Sugata Adhya	49/50	Compactness and Connectedness in $R$ , Bounded variation, Riemann-Stieltjes integration, Sequence and Series of functions of a real variable	Real Analysis (SK Mapa), Real Analysis (NL Carothers), Prin- ciples of Mathematical Analysis (Rudin)
10	Linear Algebra II, Modern Algebra III, Tensor Calculus, Graph Theory	3	Nirabhra Basu, Soumyi Chowdhury	50/50	Linear transformations, Rank- Nullity Theorem, Quadratic forms, Normal Subgroups, Quotient groups, Isomorphism	Higher Algebra (Abstract & Linear) (SK Mapa), Topics in Algebra (IN Herstein), Abstract Algebra (Dummit, Foote), Tensor Calculus (Schutz), Graph Theory (Bondy & Murty)
11	Vector Calculus II, Analytical Statics II, Analytical Dynamics II	3	Nirabhra Basu	46/50	Line integrals, Surface integrals, Green's theorem, Stokes' theorem, Gauss divergence theorem, Centre of gravity, Virtual work, Stable and unstable equilibrium, Forces in 3D, Equilibrium, Central forces and central orbits, Planetary motion and Kepler's laws, Varying mass problems, Linear dynamical systems	Vector Analysis: Vector Algebra & Vector Calculus (Chakravorty, Ghosh), Analytical Statics (Pradhan, Sinha), Advanced Analytical Dynamics (U Chatterjee)

No.	Course	Year	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
12	Hydrostatics,	3	Subhabrata	25/50	Fluids, Centre of pressure, Equi-	Hydrostatics (JM Kar), Ad-
	Rigid Dy-		Ganguly		librium, Rotating fluids, Stabil-	vanced Analytical Dynamics (U
	namics				ity of equilibrium of floating bod-	Chatterjee)
					ies, Pressure of gases, Momental	
					ellipsoid, Equimomental system,	
					Equations of motion of a rigid	
					body	
13	Analysis	3	Sugata Ad-	49/50	Improper integrals, Beta and	Real Analysis (SK Mapa), Real
	IV, Met-		hya, Soumyi		Gamma functions, Fourier series,	Analysis (Bartle Sherbert),
	ric Space,		Chowdhury,		Multiple integrals, Metric spaces,	Topology of Metric Spaces
	Complex		Nirabhra		Convergence, Continuity, Com-	(Kumaresan), Real Analysis
	Analysis		Basu		pleteness, Compactness, Con-	(NL Carothers), Functions of
					nectedness, Stereographic projec-	One Complex Variable (Con-
					tion, Limit, continuity and differ-	way), Complex Variables and
					entiability of complex functions,	Applications (Churchill, Brown)
					Cauchy-Riemann equations, Har-	
					monic functions	
14	Probability,	3	Pradip Dutta	50/50	Classical Probability including	Probability & Statistics (Arnab
	Statistics		Gupta, Sub-		random variables, Probability	Chakraborty), Fundamentals of
			habrata Gan-		distributions, Characteristic	Statistics (Gun, Gupta, Das-
			guly		function, Expectation, Law of	gupta)
					large numbers, Central limit	
					theorem, Mean, Median, Mode,	
					Regression, Test of hypothesis	
15	Numerical	3	Anwesha Roy,	85/100	Errors, Operators, Interpola-	Introduction to Numerical Anal-
	Analysis,		Pradip Dutta		tion, Numerical differentiation,	ysis (Gupta, Chandra), Notes
	Computer		Gupta		Numerical integration, Numeri-	
	Program-				cal solutions of equations, Data	
	ming, Prac-				types, Boolean algebra, Numeri-	
	tical				cal analysis problems using C lan-	
					guage	

Postgraduate Courses (Industrial Engineering & Operations Research, Indian Institute of Technology, Bombay) (2021-2023)

No.	Course	Sem	Instructor(s)	Grade	Short Description/Syllabus	Books Used/ Referenced
1	IE501: Op-	1	Vishnu	10/10	Optimization in industry and so-	Wayne L. Winston (2003) In-
	timization		Narayanan		cial systems: continuous and	troduction to Mathematical
	Models				discrete problems, single/multi-	Programming: Applications
					stage models, linear program-	and Algorithms, 4th edition,
					ming, simplex method, dual-	Duxbury Resource Center, H.
					ity, sensitivity, combinatorial op-	Paul Williams (1999) Model
					timization, branch and bound,	Building in Mathematical Pro-
					mixed-integer programming, bi-	gramming, 4th edition, John
					nary variables, network flows, as-	Wiley & Son
					signment, transportation models	

No.	Course	Sem	Instructor(s)	Grade	Short Description/Syllabus	Books Used/ Referenced
2	IE503: Operations Analysis	1	Narayan Rangaraj	8/10	Manufacturing supply chain: stages, value addition, supply, storage, production, warehousing, transport, structure, decision levels, operations, costs, material flow systems. Quantitative models: forecasting, production planning, scheduling, inventory, MRP, quality control, procurement, distribution, transport, logistics, project management	Steven Nahmias (2004) Production and Operations Analysis, 5th edition, McGraw-Hill.
3	IE507: Modeling & Computation Lab	1	P Balamurugan	10/10	Software tools for modeling and data analysis: AMPL, CPLEX, Spreadsheet Solver, LINDO, LINGO, Neos Solver, MATLAB. Building models, data representation, results, sensitivity analysis. Statistical packages: R, SAS, SPSS, Excel. Descriptive statistics, estimation, tests. Simulation basics, Monte Carlo, reliability, inventory, queueing systems, Markov models	Sheldon M. Ross (2004) Introduction to Probability and Statistics for Engineers and Scientists, 3rd edition, Academic Press, Robert Fourer, David M. Gay and Brian W. Kernighan (2003) AMPL: A Modeling Language for Mathematical Programming, 2nd edition, Duxbury Resource Center
4	IE509: Computer Program- ming Lab	1	Jayendran Venkateswaran	9/10	Problem-solving with Python: programming basics, conditional statements, loops, data structures, file handling, dynamic data operations, algorithm analysis, user interfaces. Algorithms: searching, sorting, graphs, recursion. Testing, debugging, algorithmic complexity	John V. Guttag (2016) Introduction to Computation and Programming Using Python — with Application to Understanding Data, 2nd edition, The MIT Press, G. L. Heileman (2002) Data Structures Algorithms and Object Oriented Programming, Tata Mcgraw Hill
5	IE605: Engineering Statistics	1	Manjesh Ku- mar Hanawal	9/10	Modeling randomness and data analysis in engineering: calculus-based probability, distributions, expectation, moment generating functions, sampling statistics, Central Limit Theorem, parameter estimation, maximum likelihood, interval estimates, bias, efficiency, hypothesis testing, regression models, experimental design	Douglas C. Montgomery, Larry Faris Thomas and George C. Runger (2003) Engineering Statistics, 3rd edition, John Wiley & Sons, Dennis Wack- erly, William Mendenhall, and Richard L. Scheaffer (2007) Mathematical Statistics with Ap- plications, 7th edition, Duxbury Resource Center

No.	Course	Sem	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
6	IE621: Probability and Stochas- tic Processes I	1	Veeraruna Kavitha	7/10	Models for randomness in industrial and social systems: focus on models, properties, applications. Introduction to probability: conditional probability, independence, discrete and continuous random variables, expectation, moments, stochastic processes. Elementary processes: random walks, Markov chains, Poisson processes. Optional: queuing theory, renewal theory	AICTE Recommended— A First Course in Probability Sheldon Ross, D.P. Bertsekas and John N. Tsitsiklis, Introduction to Proba- bility, 2002
7	IE614: Linear Systems	2	P Balamuru-gan	7/10	Review of linear algebra: systems of equations, Gaussian elimination, matrix inverse, transpose, vector spaces, linear transformations, independence, basis, rank-nullity, eigenvalues/eigenvectors, characteristic polynomials, Cayley-Hamilton Theorem, diagonalization.  Linear dynamical systems: ODEs, linearization, solution methods (first, second, higher order), difference equations, Laplace/z-transforms. Transfer functions, stability, controllability, observability, canonical forms. Applications and case studies of linear systems	Chi-Tsong Chen (1998) Linear System Theory and Design, 3rd edition, Oxford University Press, ack Leonard Goldberg, Matthew Boelkins, and Merle Potter. Dif- ferential Equations with Linear Algebra, 1 st Edition (2009), Ox- ford University Press
8	IE616: Decision Analysis and Game Theory	2	K. S. Mallikar- juna Rao	8/10	Decision making under uncertainty: multi-criteria models, Pareto optimality, goal programming. Decision theory: risk, probability, Bayesian inference, expected utility theorem, utility paradoxes, Newcomb's problem. Dynamic programming: finite state models, backward induction. Game Theory: multi-agent models, Prisoner's Dilemma, zero-sum and non-zero-sum games, Nash Equilibrium, Bayesian Nash equilibrium, evolutionary game theory	Martin J. Osborne (2003) An Introduction to Game Theory, Oxford University Press, James N. Webb (2006) Game Theory: Decisions, Interaction and Evolution, Springer

No.	Course	Sem	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
9	IE617: Online Machine Learning and Bandit Algorithms	2	Manjesh Ku- mar Hanawal	8/10	Introduction to batch learning methods and algorithms. Online learning: adversarial and stochastic settings, expert feedback, bandit feedback, partial monitoring, pure exploration algorithms. Overview of reinforcement learning and its connection to bandits.	T. Lattimore and C. Szepesvari, Bandit Algorithms, Cambridge Press, S. Shalev-Shwartz and S. Ben-David, Understanding Machine Learning: From Theory to Algorithms, Cambridge University Press
10	IE622: Probability and Stochas- tic Processes II	2	N. Hemachandra	8/10	Markov chains and regenerative processes in stochastic analysis and optimization. Measure theory: probability, expectation, convergence, limit theorems. Discrete-time Markov chains: hitting times, stopping times, recurrence, invariant measures, ergodic theorem. Renewal theory, regenerative processes. Continuous-time processes: Poisson, birth-death, jump chains, martingales, Conditional expectation	E. Cinlar, Introduction to stochastic processes, 1975, Prentice Hall Inc., Englewood Cliffs, J. R. Norris, Markov chains, 1999, Cambridge University Press, Cambridge
11	IE630: Simulation Modeling and Analysis	2	Jayendran Venkateswaran	9/10	Probability and statistics: random variables, correlation, estimation, confidence intervals, hypothesis testing.  System Simulation: discrete event and Monte Carlo simulation. Random number generation, random variates, correlated variates, stochastic processes. Input modeling, distribution estimation, goodness of fit.  Building simulation models with Python & Vensim or tools like Anylogic, Flexsim. Analysis: simulation output, statistical analysis, system comparison, variance reduction, experimental design, sensitivity analysis, optimization. Optional: agent-based simulation, system dynamics modeling	A. M. Law and W. D. Kelton (2000), Simulation Modeling and Analysis, 3rd Ed., McGraw HillInternational - Industrial Engg. Series

No.	Course	Sem	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
12	IE684:	2	P Balamuru-	10/10	Numerical Optimization: gradi-	S. Boyd and L. Vandenberghe
	IEOR Lab		gan		ent descent, Newton's method,	(2004), Convex Optimization,
					coordinate optimization, Quasi-	Cambridge University Press, B.
					Newton methods (BFGS),	L. Nelson and J. S. Carson
					proximal methods. Stochastic	(2009), Discrete Event Simula-
					Optimization: stochastic gradi-	tion, Pearson, Fifth Edition B. L.
					ent descent, variance reduction,	Nelson and J. S. Carson (2009),
					Nesterov acceleration. Machine	Discrete Event Simulation, Pear-
					Learning: optimization for clas-	son, Fifth Edition
					sification, regression, clustering.	
					Combinatorial Optimization:	
					Traveling Salesperson Problem,	
					Set Covering, Knapsack, Simu-	
					lated Annealing. Deep Learning:	
					backpropagation, Adam, AMS-Grad for feed-forward and	
					convolutional networks. Sam-	
					pling & Simulation: Markov	
					Chain Monte Carlo, Thompson	
					sampling, adaptive methods.	
					Bayesian Inference: Expecta-	
					tion Maximization, Bayesian	
					Networks	
13	IES601:	2	Usha Anan-	9/10	Literature Review, & Presenta-	Anil Kumar K, Suneel Sharma,
	Seminar		thakumar,		tion along with Industry Project	M. Mahdavi. 2021. Machine
			Veeraruna			Learning (ML) Technolo- gies for
			Kavitha			Digital Credit Scoring in Rural
						Finance A Literature Review
14	HS101: Eco-	3	K.	8/10	Central Concepts in Economics,	Samuelson Paul A, William D.
	nomics		Narayanan,		Markets and Government in	· · · · · · · · · · · · · · · · · · ·
			Aditi		Mixed Economy, Demand and	tion, [Indian Adaptation by S.
			Chaubal		Supply Dynamics, Elasticities	Chaudhuri and A. Sen] Tata
					and Applications, Consumer Behavior Theory, Production	McGraw-Hill, 2010. The 18th Edition can also be used for this
					Behavior Theory, Production Theory and Business Organi-	course
					zations, Cost Analysis, Perfect	Course
					Competition, Imperfect Compe-	
					tition and Monopoly, Oligopoly	
					and Monopolistic Competition,	
					Macroeconomics Overview,	
					National Income Accounting,	
					Consumption and Investment	
					Theories, Aggregate Demand	
					and Supply, Multiplier Model,	
					Money and Banking, Monetary	
					Policy, Inflation-Unemployment-	
					Growth Relationship, Open	
					Economy Macroeconomics	

No.	Course	Sem	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
15	IE604: Systems Dynamics Modeling & Analysis	3	Jayendran Venkateswaran	9/10	Systems Thinking and Modeling, Dynamic Simulation, Causal Loops and Feedbacks, System Dynamics Building Blocks, Equations and Feedback Loops, Growth Dynamics, Delays, Co-flows, Decision Making, Non- linear Relationships, Instability, Oscillation, Business and Supply Chain Models, Model Valida- tion, Control Theory: Transfer Functions, Time Domain Anal- ysis, State Space Formulation, Frequency-Domain Techniques, Stability Analysis, Feedback Regulators, Controllability, Observability. Applications: Cross-Functional Management, New Product Development, Fluctuating Workloads, Market Growth, Project Management	John Sterman, Business Dynamics: Systems Thinking and Modeling for a Complex World, Irwin/McGraw-Hill (2000), J. W. Forrester, Industrial Dynamics, Cambridge MA: Productivity Press (1961)
16	IE609: Mathematical Optimisation Techniques	3	Ashutosh Mahajan	8/10	Optimization Problems in Decision Making, Linear Programming: Fundamental Theorem, Degeneracy, Simplex Methods, Cycling, Duality, Complementary Slackness. Non-linear Programming: First and Second Order Conditions, Iterative Methods, Line Search Methods, Hessian-Based Algorithms, Constrained Optimization: Lagrange Multipliers, Karush-Kuhn-Tucker Conditions, Sensitivity Analysis, Quadratic Programming, Convex Problems. Optional: Mixed Integer Models, Interior Point Methods, Iterative Schemes, Sequential Quadratic Programming, Barrier Methods, Trust-Region Methods	M. Bazaara, H. Sherali, and C. Shetty. Nonlinear Programming: Theory and Algorithms (3rd edition), Wiley-Interscience, 2006, J. Nocedal and S. Wright. Numerical Optimization, Springer-Verlag, 1999
17	IE685: MSc.Phd. Research Project I	3	Jayendran Venkateswaran	8/10	NA	NA

No.	Course	Sem	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
18	IE714:	3	Jayendran	9/10	Supply Chain Management:	Simchi-Levi, D. P. Kaminski and
	Quantita-		Venkateswaran,		Quantitative Techniques, Model-	E. Simchi-Levi (2003), Design-
	tive Models		K. S.		ing, Computation, IT Implemen-	ing and Managing the Supply
	for Supply		Mallikar-		tation. Topics include material	Chain: Concepts, Strategies and
	Chain Man-		juna Rao,		flow management, value manage-	Case Studies, (2nd Edition) Ir-
	agement		Omkar D.		ment, supply chain cost analysis,	win, McGraw-Hill
			Palsule-Desai		robust design, decision coordina-	
					tion, and handling uncertainties.	
					Emphasis on modeling, analysis,	
					and implementation	
19	CS772:	4	Pushpak	8/10	Neural Networks and NLP:	Ian Goodfellow, Yoshua Ben-
	Deep Learn-		Bhat-		History, Basic Mathematics	gio and Aaron Courville, Deep
	ing for		tacharyya		(Linear Algebra, Probability,	Learning, MIT Press, 2016.
	Natural				Information Theory), Linguistic	Dan Jurafsky and James Martin,
	Language				Concepts (Phonology, Morphol-	Speech and Language Processing,
	Processing				ogy, Syntax, Semantics). Neural	3rd Edition, October 16, 2019.
					Computation: Perceptrons,	Aston Zhang, Zachary C. Lipton,
					Feedforward Networks, Back-	Mu Li, and Alexander J. Smola,
					propagation, Recurrent Nets.	Dive into Deep Learning, e-book,
					Classical vs Deep Learning:	2020.
					Representation, Parametric vs	
					Non-parametric Learning. Word	
					Embeddings: Word2Vec, Glove,	
					FastText. Applications: Shallow	
					Parsing, Seq2Seq Transforma-	
					tion, LSTMs, Attention, Trans-	
					formers, Language Modeling	
					(XLM, BERT, GPT), Machine	
					Translation, Deep Parsing, Deep	
					Semantics, Text Classification,	
					Sentiment Analysis, Multimodal	
					NLP, Explainability.	

No.	Course	Sem	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
20	IE506:	4	P Balamuru-	7/10	Machine Learning Overview:	Christopher M. Bishop. Pattern
	Machine		gan		Motivating Applications. Su-	Recognition and Machine Learn-
	Learning:				pervised Learning: Regres-	ing, Springer, 2006, Introduction
	Principles				sion (Least Squares, Sparse),	to Machine Learning Alex Smola
	and Tech-				Binary/Multi-class Classification	and S.V.N. Vishwanathan
	niques				(MAP, Misclassification Rate,	
					Bayes Decision, Logistic Regres-	
					sion, Naïve Bayes, k-NN, MLE,	
					Gaussian Models, LDA, QDA,	
					GMM, Perceptron, SVM, Kernel	
					Methods, Neural Networks,	
					Decision Trees, Rule Sets, En-	
					semble Methods). Bias-Variance	
					Tradeoff, Model Selection,	
					Cross-validation, Computational	
					Learning Theory, Performance	
					Metrics. Additional: Multi-	
					label Classification, Ranking,	
					Ordinal Regression, Structured	
					Classification, Gaussian Pro-	
					cesses. Unsupervised Learning:	
					Dimensionality Reduction, Clus-	
					tering, Density Estimation,	
					Outlier Detection, Change De-	
					tection. Other: Semi-supervised	
					Learning, Multi-task Learn-	
					ing, Reinforcement Learning.	
					Implementation: scikit-learn, Applications in Healthcare, Pre-	
					dictive Maintenance, Business	
					Analytics, Decision Sciences	
21	IE612: In-	4	Narayan Ran-	8/10	Portfolio Optimization:	M Capinski and T. Zastawniak
21	troduction	4	garaj	0/10	Markowitz Model, Two and	(2003), Mathematics for Finance:
	to Financial		garaj		One Fund Theorems, Mutual	An Introduction to Financial En-
	Engineering				Funds. Capital Asset Pricing	gineeting and Springer-Verlar, D.
	Liighteering				Model, Security Market Line.	G. Luenberger (1998), Invest-
					Arbitrage, Hedging, Pricing:	ment Science, Oxford University
					Contingent Claims, Forward and	Press
					Futures Contracts. Options:	
					European, American, Asian,	
					Path-Dependent. Models: One	
					and Multi-Period Binomial, Fi-	
					nite State. Martingale Measures,	
					Market Completeness, Asset	
					Pricing Theorems, Black-Scholes	
					Option Pricing	
					~ P. 1101119	

No.	Course	Sem	Instructor(s)	Grade	Short Description/ Syllabus	Books Used/ Referenced
22	IE716:	4	Ashutosh Ma-	8/10	Integer Programming: Formu-	G. L. Nemhauser and L. A.
	Integer Pro-		hajan		lations, Optimality, Relaxation,	Wolsey, Integer and Combinato-
	gramming:				Branch-and-Bound, Strong and	rial Optimization, Wiley, 1999.
	Theory and				Extended Formulations.	L. A. Wolsey, Integer Program-
	Computa-				Polyhedra: Extreme Points, Di-	ming, Wiley, 1998
	tions				mensions, Facets, Projections,	
					Polar, Connections to Integer	
					Programming.	
					Relaxation & Decomposition:	
					Lagrangian Relaxation, Dantzig-	
					Wolfe Decomposition, Column	
					Generation, Benders Decomposi-	
					tion.	
					Cutting Planes: Unstructured	
					Problems (Gomory, Chvátal-	
					Gomory, Rounding, Disjunctive	
					Cuts), Structured Problems	
					(Valid Inequalities, Clique and	
					Cover Inequalities, Applica-	
					tions).	
23	SC646: Dis-	4	Mayank	7/10	Distributed Optimization: De-	Lecture Slides
	tributed		Baranwal		sign and Analysis, Applications	
	Optimiza-				to Machine Learning. Topics:	
	tion and				Graph Theory, Iterative Meth-	
	Machine				ods for Convex Problems, Syn-	
	Learning				chronous and Asynchronous Se-	
					tups, Consensus Algorithms, Dis-	
					tributed Machine Learning. Ex-	
					tension of classical control and	
					optimization algorithms to han-	
					dle communication constraints,	
					network topology, computational	
					resources, and robustness. Re-	
					cent advances in accelerated dis-	
					tributed optimization using con-	
					trol theory	