

**DEPARTMENT OF MATHEMATICS**  
**GOVT. V.Y. T. PG. AUTONOMOUS COLLEGE, DURG**

**B.Sc. Part -I (MATHEMATICS)**

**PAPER – I (BMT01)**

**ALGEBRA AND TRIGONOMETRY**

**Max.Marks.50**

**UNIT -I** Elementary operations on matrices, Inverse of a matrix. Linear independence of row and column matrices. Row rank, Column rank and rank of matrix. Equivalence of column and row rank. Eigen values, Eigen vectors and the characteristic equation of a matrix. Cayley Hamilton Theorem and its use in finding inverse of matrix.

**UNIT-II** Application of matrices to a system of linear ( both homogenous and non-homogenous) equations. Theorems on consistency of a system of Linear equations. Relation between the roots and coefficients of general polynomial equation in one variable. Transformation of equation. Descartes's rule of signs. Solution of cubic equation ( Cardon Method). Biquadratic equations .

**UNIT-III** Mappings, Equivalence relations and partitions. Congruence modulo  $n$ . Definition of a group with examples and simple properties. Subgroups. Generators of groups. Cyclic groups. Coset. Decomposition. Lagrange's theorem and its consequences. Fermat's and Euler's theorems. Normal Subgroups. Quotient groups. Permutation group. Even and odd permutations. The alternating Groups  $A_n$ . Cayley's Theorem.

**UNIT-IV** Homomorphism and isomorphism. The fundamental theorems of homomorphism. Introduction and simple properties of rings. Sub-rings, integral domain and fields. Characteristics of a ring and fields.

**TRIGONOMETRY :**

**UNIT-V** De- Moivre's Theorem and its applications. Direct and inverse circular and hyperbolic functions. Logarithm of a complex quantity. Expansion of Trigonometrical functions. Gregory's Series. Summation of series.

**TEXT BOOKS :**

1. N. Herstein , Topics in Algebra, Wiley Eastern Ltd. , New Delhi , 1975 .
2. K. B. Datta , Matrix and Linear Algebra, Prentice Hall of India Pvt. Ltd. . New Delhi , 2000.
3. Chandrika Prasad, Text Book on Algebra and Theory of Equations Pothishala Private Ltd. , Allahabad
4. S.L.Loney, Plane Trigonometry Part- II, Macmillan and Company London .

## REFERENCES:-

1. P.B. Bhattacharya, S.K. Jain and S.R. Nagpaul, First Course in
2. Linear Algebra, Wiley eastern Ltd., New Delhi , 1983 .
3. P.B. Bhattacharya, S.K. Jain and S.R. Nagpaul, Basic Abstract Algebra (2<sup>nd</sup> edition ), Cambridge university Press, Indian edition, 1997.
4. S. K . Jain, A Gunawardena and P.B. Bhattacharya, Basic Linear Algebra with MATLAB , Key College Publishing ( Springer –Verlag) , 2001 .
5. H.S. Hall and S.R. Knight, Higher Algebra, H.M. Publications, 1994.
6. R.S. Verma and K. S. Shukla, Text Book on Trigonometry. Pothishala Pvt. Ltd. Allahabad.

## **B.Sc. Part -I (MATHEMATICS)**

### **PAPER – II**

### **CALCULUS**

**Max.Marks.50**

#### **DIFFERENTIAL CALCULUS :**

**UNIT-I**  $\epsilon$  -  $\delta$  definition of the limit of a function. Basic properties of limits. Continuous functions and classification of discontinuities. Differentiability, Successive differentiation. Leibnitz theorem. Maclaurin and Taylor series expansions.

**UNIT-II** Asymptotes. Curvature. Tests for concavity and convexity. Points of inflexion. Multiple points. Tracing of curves in cartesian and polar co-ordinates.

#### **INTEGRAL CALCULUS :**

**UNIT-III** Integration of irrational algebraic functions and transcendental function. Reduction formulae. Definite integrals. Quadrature . Rectification. Volumes and surfaces of solids of revolution .

#### **ORDINARY DIFFERENTIAL EQUATIONS :**

**UNIT-IV** Degree and order of a differential equation. Equations of first order and first degree Equations in which the variables are separable. Homogeneous equations, Linear equations and equations reducible to the linear form. Exact differential equations. First order higher degree equations solvable for  $x, y, p$ . Clairaut's form and singular solutions. Geometrical meaning of a differential equation. Orthogonal trajectories. Linear differential equations with constant coefficients. Homogeneous linear ordinary differential equations .

**UNIT-V** Linear differential equations of second order. Transformation of the equation by changing the dependent variable / independent variable. Method of variation of parameters. Ordinary simultaneous differential equations.

#### **TEXT BOOK :**

1. Gorakh Prasad , Differential Calculas , Pothishala Private Ltd. . Allahabad .
2. Gorakh Prasad , Integral Calculas , Pothishala Private Ltd. . Allahabad .
3. D. A. Murray Introductory Course in Differential equations , Orient LongmanIndia ) ,1976.

#### **REFERENCES :**

1. Gabriel Klambauer , Mathematical Analysis , Marcel Dekkar , Inc. New York , 1975.
2. Murray R. Spiegel ,Theory and Problems of Advanced Calculas , Schaum's outline series, Schaum Publishing Co. New York .
3. N. Piskunov , Differential and Integral Calculas , Peace Publishers , Moscow.
4. P.K . Jain and S. K. Kaushik, An introduction to real analysis , S. Chand & Co . New Delhi , 2000
5. G . F. Simmons, Differential Equations , Tata Mc. Graw Hill , 1972 .
6. E. A. Codington, An introduction to ordinary differential equations , Prentics Hall of India, 1961 .

**B.Sc. Part -I (MATHEMATICS)**  
**PAPER – III**

**Vector Analysis and Geometry**

**Max.marks.50**

**Unit-I** Scalar and vector product of three vectors. Product of four vectors. Reciprocal vector. Vector differentiation , Gradient , divergence and curl.

**Unit –II** Vector integration. Theorems of Gauss,Green,Stokes and problems based on these.

**Unit-III** General equation of second degree. Tracing of conics. System of conics. Confocal conics. Polar equation of a conic.

**Unit-IV** Sphere: general form of plane section of a sphere, equation through a given circle, tangent plane. Cone: equation if vertex and base curve are given, condition for the general equation of second degree to represent a cone, equation of a cone whose vertex is origin. Cylinder: right circular cylinder, equation of a cylinder whose generator intersect a conic and is parallel to a line, general equation of right circular cylinder.

**Unit-V** Central conicoids, Paraboloids, Plane section of conicoids. Generating lines, Confocal conicoid. ( Definition and elementary properties). Reduction of second degree equations.

**TEXT BOOK :**

1. N. Saran and S.N. Nigam, Introduction to Vector Analysis, Pothishala Pvt. Ltd. Allahabad .
2. Gorakh Prasad and H. C. Gupta, Text book on coordinate geometry , Pothishala Pvt. Ltd. Allahabad .
3. R.J.T. Bell, Elementary Treatise on coordinate Geometry of three dimensions, Macmillan India Ltd. 1994.

**REFERENCES :**

1. Murray R. Spiegel, Theory and Problems of Advanced Calculus , Schaum Publishing Company, New York .
2. Murray R. Spiegel, Vector Analysis , Schaum Publishing Company , New York.
3. Erwin Kreyszig , Advanced Engineering Mathematics , John Wiley and Sons , 1999 .
4. Shanti Narayan , A Text book of Vector Calculus, S.Chand & Co . New Delhi .
5. S . L.Loney , The Elements of Coordinate geometry , Macmillan and Company, London .
6. N.Saran and R.S. Gupta , Analytical Geometry of three Dimensions, Pothishala Pvt. Ltd., Allahabad
7. P.K. Jain and Khalil Ahmad, A Text book of Analytical Geometry of Two Dimensions, Wiley Eastern Ltd . 1994.

**DEPARTMENT OF MATHEMATICS**  
**GOVT. V.Y. T. PG. AUTONOMOUS COLLEGE DURG**  
**B.Sc. Part -II (MATHEMATICS)**

**PAPER – I (BMT04)**

**Advanced Calculus**

Max Marks 50

**UNIT-I** Definition of a sequence. Theorems on limits of sequences. Bounded and Monotonic Sequences, Cauchy's convergence criterion. Series of non-negative terms. comparison tests, Cauchy's integral test, ratio tests, Raabe's, logarithmic, De Morgan and Bertrand's tests (without proof). Alternating series. Leibnitz's theorem. Absolute and conditional convergence.

**UNIT-II** Continuity, sequential continuity, properties of continuous functions, uniform continuity. Chain rule of differentiability. Mean value theorems and their geometrical interpretations. Darboux's intermediate value theorem for derivatives. Taylor's theorem with various forms of remainders .

**UNIT-III** Limit and continuity of functions of two variables. Partial differentiation. Change of variables. Euler's theorem on homogeneous functions, Taylor's theorem for functions of two variables, Jacobians.

**UNIT-IV** Envelopes. Evolutes. Maxima-Minima and saddle points of functions of two variables. Lagrange's multiplier method.

**UNIT-V** Beta and Gamma functions. Double and triple integrals, Dirichlet's integrals. Change of order of integration in double integrals.

**REFERENCES:**

1. Gabriel Klaumber, Mathematical Analysis, Marcel Dekkar, Inc. New York, 1975.
2. T.M. Apostol, Mathematical analysis, Narosa Publishing House, New Delhi, 1985.
3. R.R. Goldberg, Real Analysis, Oxford & I.B.H. Publishing Co., New Delhi,
4. D. Soma Sundaram and B. Choudhary, a. first course in Mathematical analysis, Narosa Publishing House, New Delhi, 1997.
5. P.K. Jain and S.K. Kaushik, An introduction to Real Analysis, S.Chand & Co., New Delhi, 2000.
6. Gorakh Prasad, Differential Calculus, Pothishala Pvt. Ltd., Allahabad.
7. Murry R. Spiegel, Theory and Problems of Advanced Calculus, Schaum Publishing Co., New York.
8. Gorakh Prasad, Integral Calculus, Pothishala Pvt. Ltd., Allahabad.

9. S.C. Malik, Mathematical analysis, Wiley Eastern Ltd., New Delhi.
10. O.E. Stanaitis, an Introduction to Sequences, Series and Improper Integrals, Holden Day, Inc., san Francisco, California.
11. Earl D. Rainville, Infinite Series, The Macmillan Company, New York.
12. Chandrika Prasad, Text Book on algebra and Theory of Equations, Pothishala Pvt. Ltd., Allahabad.
13. N. Piskunov, differential and Integral Calculus, Peace Publishers, Moscow.
14. Shanti Narayan, A course of Mathematical Analysis, S. Chand and Company, New Delhi.

## **B.Sc. Part -II (MATHEMATICS)**

### **PAPER – II (BMT05)**

### **DIFFERENTIAL EQUATIONS**

**Max.Marks.50**

**UNIT-I Laplace Transformation** – Linearity of the Laplace transformation. Existence theorem for Laplace transforms. Laplace transforms of derivatives and integrals. Shifting theorems. Differentiation and integration of transforms. Convolution theorem. Solution of integral equations and systems of differential equations using the Laplace transformation.

**UNIT-II Partial differential** equations of the first order. Lagrange's solution. Some special types of equation which can be solved easily by methods other than the general method. Charpit's general method of solution.

**UNIT-III** Partial differential equations of second and higher orders. Classification of linear partial differential equations of second order. Homogeneous and non-homogeneous equations with constant coefficients. Partial differential equations reducible to equations with constant coefficients. Monge's methods.

**UNIT-IV Series solutions of differential equations**- Power series method. Bessel's and Legendre functions and their properties. Convergence, recurrence and generating relations. Orthogonality of functions. Sturm-Liouville problem. Orthogonality of eigen-functions. Reality of eigenvalues. Orthogonality of Bessel's functions and Legendre polynomials.

**UNIT-V Calculus of variations** – Variational problems with fixed boundaries-Euler's equation for functional containing first order derivative and one independent variable. External functionals dependent on higher order derivatives. Functionals dependent on more than one independent variable. Variational problems in parametric form. Invariance of Euler's Equation under coordinates transformation. Variational problems with moving Boundaries-Functionals dependent on one and two functions. One sided variations. Sufficient conditions for an Extremum – Jacobi and Legendre conditions. Second Variation. Variational principle of least action.

### **REFERENCE**

1. Erwin Kreyszig, Advanced Engineering Mathematics, John Wiley & sons, Inc. New York, 1999.
2. D.A. Murray, Introductory Course on differential Equations, Orient Longman, (India) 1967.
3. A.R. Forsyth, a. Treatise on differential Equations, Macmillan and Co.Ltd. London .Lan N. Sneddon, elements of partial Differential Equations, McGraw-Hill Book Company, 1988.
4. Francis B.Hilderbrand, Advanced Calculus for Applications, Prentice Hall India Pvt.Ltd., New Delhi, 1977.
5. Jane Cronin, differential equations, Marcel Dekker, 1994.

6. Frank ayres, Theory and Problems of differential Equations, McGraw- Hill Book company, 1972.
7. Richard Bronson, Theory and Problems of Differential Equations, McGraw-Hill Inc., 1972.
8. A.S. Gupta, Calculus of variations with-applications, Prentice-Hall of India, 1997.
9. R. courant and D. Hilbert, Methods of Mathematical Physics, volts. I & II, wiley-Inter science, 1953.
10. I.M. Gelfand and s.V. Fomin, calculus of Variations, Prentice-Hill, Englewood Cliffs New Jersey), 1953.
11. A.M. Arthurs, Complementary Variational Principles, Calrendon Press, Oxford, 1970.
12. V. Kornkov, Variational Principales of Continuum Mechanics with Engineering Applications, vol. I, Rediel Pub. : dordrecht, Holland, 1985.
13. T. Oden and J.N. Reddy, Variational Methods in Theoretical Mechanics, Springer-Verlag. 1976.

**B.Sc. Part -II (MATHEMATICS)**

**PAPER – III (BMT06)**

**MECHANICS**

**Max.Marks.50**

**STATICS :**

**UNIT – I** Analytical conditions of equilibrium.Virtual work. Catenary.

**UNIT –II** Forces in three dimensions.Poinsot’s central axis. Null lines and planes.

**DYNAMICS :**

**UNIT-III** Simple harmonic motion. Velocities and accelerations along radial and transverse directions. Projectile. Central orbits.

**UNIT-IV** Kepler’s laws of motion. Velocities and acceleration in tangential and normal directions. Motion on smooth and rough plane curves.

**UNIT-V** Motion in a resisting medium. Motion of particles of varying mass. Motion of a particle in three dimensions. Acceleration in terms of different co-ordinate systems.

**REFERENCE:**

- 1 S.L. Loney, Statics, Macmillan and Company; London Press, 1956.
- 2 R.S. Verma, a Text Book on Statics, Pothishala Pvt. Ltd., Allahabad.
- 3 S.L. Loney, An elementary Treatise on the Dynamics of a particle and of rigid bodies . Cambridge University.

**DEPARTMENT OF MATHEMATICS**  
**GOVT. V.Y. T. PG. AUTONOMOUS COLLEGE, DURG**  
**B.Sc. Part – III (MATHEMATICS)**

**PAPER-I (BMT07)**

**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, comparison 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 metrics. Compactness, Sequential compactness. Totally bounded spaces. Finite intersection property. Continuous functions and compact sets. Connectedness. Components. Continuous functions and connected sets.

## REFERENCES:

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.

## B.Sc. Part – III (MATHEMATICS)

### Paper II (BMT08)

#### 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. Eisenstein criterion. Polynomial rings over commutative rings. Unique factorization domain. R-unique factorization domain implies so is  $R[x_1, x_2, \dots, x_n]$ . 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. Diagonalisation, Annihilators of a subspace. Bilinear, Quadratic and Hermiton 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.

#### REFERENCES:

1. I.N.Herstien, Topics in Algebra, Wiley Eastern Ltd. New-Delhi.
2. N. Jacobson, Basic Algebra Vols. I & II, W.H. Freeman, 1980.
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 University Press, Indian edition, 1997.

6. K.Hoffman and R.Kunze,LinearAlgebra 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 Geometric 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.

## **B.Sc. Part – III (MATHEMATICS)**

### **Paper III (BMT 09A)**

#### **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, Eulerian 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.

## **B.Sc. Part – III (MATHEMATICS)**

### **Paper III (Optional) (BMT09B)**

#### **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 claims 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.

##### **REFERENCES:**

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

**B.Sc. Part III (MATHEMATICS)**

**Paper III (Optional) (BMT09C)**

**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, Models from political science – Proportional representation-cumulative voting, comparison voting.

**UNIT-V** Applications in Ecological and Environmental subject Areas- Urban waste water management planning

**REFERENCES:**

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.