



## List of Courses having focus on Employability

Department : **Mathematics**

Program Name : **B.Sc., MSc.**

Academic Year : **2018-19**

### List of New Courses Introduced

Sr. No.	Course Code	Name of the Course
01.	MM 4305 & 4405	Operations Research-I & II
02.	MM 4410	Programming Language- II
03.	GE 3.2	Cryptography and Network Security
04.	SEC 1.2	Computer Graphics
05.	MSO 4.6	Financial Mathematics and its Applications
06.	DSE 2.3	Probability and Statistics
07.	DSE 3.3	Linear Programming
08.	DSE 3.3	Linear Programming

### MM 4305: Operation Research-I

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*Note: A candidate has to attempt five questions. Question No. 1 is compulsory which will consist of short answered type six questions spread all over the syllabus carrying 12 marks (2 marks each). Rest all questions will carry 12 marks each.*

Operation Research and its Scope. Necessity of Operation Research in Industry. Linear Programming-Simplex Method. Theory of the Simplex Method. Duality.

Other Algorithms for Linear Programming- Dual Simplex Method. Parametric Linear Programming. Upper Bound Technique. Interior Point Algorithm.

Transportation and Assignment Problems.

Network Analysis – Shortest Path Problem. Minimum Spanning Tree Problem. Maximum Flow Problem. Minimum Cost Flow Problem. Project Planning and Control with PERT-CPM.



**Text Books:**

1. G. Hadley, Linear Programming, Narosa Publishing House, 1995.
2. G. Hadley, Nonlinear and Dynamic Programming, Addison –Wesley, Reading Mass.
3. H. A. Taha, Operation Research- An Introduction, Macmillan Publishing Co. Inc., New York.
4. Kanti Swarup, P. K. Gupta and Man Mohan, Operations Research, Sultan Chand & Sons, New Delhi.
5. P. K. Gpta and D. S. Hira, Operations Research- An Introduction, S. Chand & Company Ltd. New Delhi.

**Reference Book:**

1. S. D. Sharma, Operation Research....

**MM 4405: Operation Research-II**

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*Note: A candidate has to attempt five questions. Question No. 1 is compulsory which will consist of short answered type six questions spread all over the syllabus carrying 12 marks (2 marks each). Rest all questions will carry 12 marks each.*

Game Theory- Two- Person, Zero-Sum Games. Games with Mixed Strategies. Graphical Solution. Solution by Linear Programming.

Integer Programming- Branch and Bound Technique. Linear Goal Programming.

Dynamic Programming- Deterministic and Probabilistic Dynamic Programming.

Nonlinear Programming- One and multi-variable Unconstrained Optimization. Kuhn- Tucker Conditions for Constrained Optimization. Quadratic Programming. Separable Programming. Input-Output Analysis.

**Text Book:**

1. G. Hadley, Linear Programming, Narosa Publishing House, 1995.
2. G. Hadley, Nonlinear and Dynamic Programming, Addison –Wesley, Reading Mass.
3. H. A. Taha, Operation Research- An Introduction, Macmillan Publishing Co. Inc., New York.
4. Kanti Swarup, P. K. Gupta and Man Mohan, Operations Research, Sultan Chand & Sons, New Delhi.
5. Prem Kumar Gpta and D. S. Hira, Operations Research- An Introduction, S. Chand & Company Ltd. New Delhi.

**Reference Book:**

1. S. D. Sharma, Operation Research....

**MM 4410: Programming Language- II**

M.M. 60

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**गुरु घासीदास विश्वविद्यालय**  
(केन्द्रीय विश्वविद्यालय अधिनियम 2009 क्र. 25 के अंतर्गत स्थापित केन्द्रीय विश्वविद्यालय)  
**कोनी, बिलासपुर - 495009 (छ.ग.)**



**Guru Ghasidas Vishwavidyalaya**  
(A Central University Established by the Central Universities Act 2009 No. 25 of 2009)  
**Koni, Bilaspur - 495009 (C.G.)**

Object Oriented Programming: Classes and scope, Nestes classes, Pointer class members, class initialization, Assignment and Destruction, Overloaded functions and operators. Templates (including class templates), class inheritance and subtyping multiple and virtual inheritance.

**Text Books:**

1. I.E. Balagurusmy, Object oriented programming with C++, Tata Mac-Graw Hill.
2. M.A. Weiss, Data structure and alotothm Analysis in C++, Addison Wesley.

विभागाध्यक्ष  
Head  
गणित विभाग  
Department of Mathematics  
गुरु घासीदास विश्वविद्यालय,  
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Bilaspur (C.G.), 495009, India



5. Christopher Dougherty, *Introduction to Econometrics*, Oxford University Press, 3rd Ed., Indian edition, 2007.

### GE 3.1 Ordinary Differential Equations and Vector Calculus

Ordinary differential equations of first order and first degree. Method of Variable separable. Homogeneous and Reducible to homogeneous form equations, linear equations, Bernoulli equation, Exact differential Equation. Integrating factor.

First order higher degree equations solvable for  $x$ ,  $y$ ,  $p$ . Singular solution and envelopes, Clairaut's equations. Orthogonal trajectory.

Linear differential equations with constant coefficients, homogeneous linear differential equations, linear differential equations of second order with variable coefficients. Cauchy equation, Normal form, Changing the independent variable.

Series solutions of differential equations.

Vector Calculus: Directional derivatives, the gradient, maximal and normal property of the gradient, tangent planes, Extrema of functions of two variables, method of Lagrange multipliers, Divergence and curl. Gauss' divergence, Green's and Stoke's theorems and its applications.

#### Text Books:

1. Gorakh Prasad, *Integral Calculus*, Pothishala Private Ltd. Allahabad.
2. B. Rai, D. P. Choudhary, *Ordinary Differential Equations*, Narosa Publ. 2004.
3. R. S. Senger, *Ordinary Differential Equations with Integration*, Prayal Publ. 2000.

#### Reference Books:

1. S. Balachandra Rao and H. R. Anuradha, *Differential Equations with Applications and Programmes*, University Press, Hyderabad, 1996.
2. D. A. Murray, *Introductory Course in Differential Equations*, Orient Longman (India), 1967.
- E. A. Coddington, *An Introduction to Ordinary Differential Equations*, Prentice Hall of India, 1961

### GE 3.2 Cryptography and Network Security

Public Key Cryptography Principles & Applications, Algorithms: RSA, Message Authentication: One way Hash Functions: Message Digest, MD5, SHA1. Public Key Infrastructure: Digital Signatures, Digital Certificates, Certificate Authorities.

Network Attacks: Buffer Overflow, IP Spoofing, TCP Session Hijacking, Sequence Guessing, Network Scanning: ICMP, TCP sweeps, Basic Port Scans; Denial of Service Attacks: SYN Flood, Teardrop attacks, land, Smurf Attacks. IP security Architecture: Overview, Authentication header, Encapsulating Security Payload, combining Security Associations, Key Management. Virtual Private Network Technology: Tunneling using IPSEC.

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Requirements, Secure Socket Layer, and Secure Electronic Transactions, Network Management Security: Overview of SNMP Architecture- SNMPV1, SNMPV3. Firewall Characteristics & Design Principles, Types of Firewalls: Packet Filtering Router, Application Level Gateway or Proxy, Content Filters, Bastion Host.

#### Books Recommended

1. W. Stallings, *Networks Security Essentials: Application & Standards*, Pearson Education, 2000.
2. TCP/IP Protocol Suite, Behrouz A. Forouzan, *Data Communication and Networking*, Tata McGraw Hill.
3. W. Stallings, *Cryptography and Network Security, Principles and Practice*, Pearson Education, 2000.

### GE 3.3 Information Security

Overview of Security: Protection versus security; aspects of security—data integrity, data availability, privacy; security problems, user authentication, Orange Book.

Security Threats: Program threats, worms, viruses, Trojan horse, trap door, stack and buffer over flow; system threats- intruders; communication threats- tapping and piracy.

Cryptography: Substitution, transposition ciphers, symmetric-key algorithms-Data Encryption Standard, advanced encryption standards, public key encryption - RSA; Diffie-Hellman key exchange, ECC cryptography, Message Authentication- MAC, hash functions.

Digital signatures: Symmetric key signatures, public key signatures, message digests, public key infrastructures.

Security Mechanisms: Intrusion detection, auditing and logging, tripwire, system-call monitoring.

#### Books Recommended

1. W. Stallings, *Cryptography and Network Security Principles and Practices*, 4th Ed., Prentice Hall of India, 2006.
2. C. Pfleeger and S.L. Pfleeger, *Security in Computing*, 3rd Ed., Prentice-Hall of India, 2007.
3. D. Gollmann, *Computer Security*, John Wiley and Sons, NY, 2002.
4. J. Piwprzyk, T. Hardjono and J. Seberry, *Fundamentals of Computer Security*, Springer-Verlag Berlin, 2003.
5. J.M. Kizza, *Computer Network Security*, Springer, 2007.
6. M. Merkow and J. Breithaupt, *Information Security: Principles and Practices*, Pearson Education, 2006.

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### SEC1.1 Logic and Sets

Introduction, propositions, truth table, negation, conjunction and disjunction. Implications, biconditional propositions, converse, contra positive and inverse propositions and precedence of logical operators. Propositional equivalence: Logical equivalences. Predicates and quantifiers: Introduction, Quantifiers, Binding variables and Negations.

Sets, subsets, Set operations and the laws of set theory and Venn diagrams. Examples of finite and infinite sets. Finite sets and counting principle. Empty set, properties of empty set. Standard set operations. Classes of sets. Power set of a set.

Difference and Symmetric difference of two sets. Set identities, Generalized union and intersections. Relation: Product set, Composition of relations, Types of relations, Partitions, Equivalence Relations with example of congruence modulo relation, Partial ordering relations, n-ary relations.

#### Books Recommended

1. R.P. Grimaldi, *Discrete Mathematics and Combinatorial Mathematics*, Pearson Education, 1998.
2. P.R. Halmos, *Naive Set Theory*, Springer, 1974.
3. E. Kamke, *Theory of Sets*, Dover Publishers, 1950.

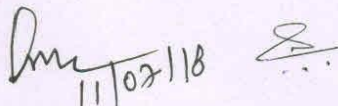
### SEC1.2 Computer Graphics

Development of computer Graphics: Raster Scan and Random Scan graphics storages, displays processors and character generators, colour display techniques, interactive input/output devices. Points, lines and curves: Scan conversion, line-drawing algorithms, circle and ellipse generation, conic-section generation, polygon filling anti aliasing. Two-dimensional viewing: Coordinate systems, linear transformations, line and polygon clipping algorithms.

#### Books Recommended

1. D. Hearn and M.P. Baker, *Computer Graphics*, 2nd Ed., Prentice-Hall of India, 2004.
2. J.D. Foley, A van Dam, S.K. Feiner and J.F. Hughes, *Computer Graphics: Principles and Practices*, 2nd Ed., Addison-Wesley, MA, 1990.
3. D.F. Rogers, *Procedural Elements in Computer Graphics*, 2nd Ed., McGraw Hill Book Company, 2001.
4. D.F. Rogers and A.J. Admas, *Mathematical Elements in Computer Graphics*, 2nd Ed., McGraw Hill Book Company, 1990.

















**Text Book:**

W.G. Kelley and Allan C. Peterson- Difference Equations. An Introduction with Applications.  
Academic Press Inc., Harcourt Brace Jorandovich Publishers, 1991.

**References:**

C. Ahlbrandt and A. C. Peterson. Discrete Hamiltonian Systems, Difference Equations, Continued Fractions and Riccati Equations. Kluwer, Boston, 1996.

**MSO 4.6: Financial Mathematics and its Applications**

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*Note: A candidate has to attempt five questions. Question No. 1 is compulsory which will consist of short answered type ten questions spread all over the syllabus carrying 20 marks (2 marks each). Rest all questions will carry 10 marks each.*

Financial Derivatives – An introduction: Types of financial derivatives –Forwards and futures: Options and its kinds and SWATS. Securities markets, Technical Analysis and fundamental analysis.

The arbitrage theorems and introduction to portfolio selection and capital market theory; Static and continuous-time models.

Pricing by arbitrage- A single period option pricing model; Multi period pricing models- Cox-Ross-Rubinstein Model.

Martingales and martingales representation, the Black –Scholes option pricing model-using no arbitrage approach, limiting case of binomial option pricing and risk –neutral probabilities.

The American option pricing –extended trading strategies; analysis of American of put and call option.

**Books Recommended**

1. John C Hall, Options , features and other derivatives, Prentice- Hall of India Private Limited.
2. Sheldon M Ross, An introduction to Mathematical Finance, Cambridge University Press.
3. Sahil N. Netci and Ali Hirsra, An introduction to Mathematics of financial derivatives, Academic Press Inc.
4. Robert J Elliot and P. ekkehard Kopp, Mathematics of financial markets, Springer-verlag New York Inc.
5. Kevin, Security analysis and portfolio management, PHI learning Private limited

**MSO 4.7: PROJECT**

*Note: Under the guidance of faculty member(s) on a topic to be approved by the Department.*

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5. H.R. Lewis, C.H. Papadimitriou, C. Papadimitriou, *Elements of the Theory of Computation*, 2nd Ed., Prentice-Hall, NJ, 1997.
6. J.A. Anderson, *Automata Theory with Modern Applications*, Cambridge University Press, 2006.

### DSE2.3 Probability and Statistics

Sample space, probability axioms, real random variables (discrete and continuous), cumulative distribution function, probability mass/density functions, mathematical expectation, moments, moment generating function, characteristic function, discrete distributions: uniform, binomial, Poisson, geometric, negative binomial, continuous distributions: uniform, normal, exponential.

Joint cumulative distribution function and its properties, joint probability density functions, marginal and conditional distributions, expectation of function of two random variables, conditional expectations, independent random variables, bivariate normal distribution, correlation coefficient, joint moment generating function (jmgf) and calculation of covariance (from jmgf), linear regression for two variables.

Chebyshev's inequality, statement and interpretation of (weak) law of large numbers and strong law of large numbers, Central Limit theorem for independent and identically distributed random variables with finite variance, Markov Chains, Chapman-Kolmogorov equations, classification of states.

#### Books Recommended

1. Robert V. Hogg, Joseph W. McKean and Allen T. Craig, *Introduction to Mathematical Statistics*, Pearson Education, Asia, 2007.
2. Irwin Miller and Marylees Miller, John E. Freund, *Mathematical Statistics with Applications*, 7th Ed., Pearson Education, Asia, 2006.
3. Sheldon Ross, *Introduction to Probability Models*, 9th Ed., Academic Press, Indian Reprint, 2007.
4. Alexander M. Mood, Franklin A. Graybill and Duane C. Boes, *Introduction to the Theory of Statistics*, 3rd Ed., Tata McGraw- Hill, Reprint 2007.

### DSE3.1 Theory of Equations

General properties of polynomials, Graphical representation of a polynomial, maximum and minimum values of a polynomials, General properties of equations, Descarte's rule of signs positive and negative rule, Relation between the roots and the coefficients of equations.

Symmetric functions, Applications of symmetric function of the roots, Transformation of equations. Solutions of reciprocal and binomial equations. Algebraic solutions of the cubic and biquadratic. Properties of the derived functions.

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### DSE3.3 Linear Programming

Introduction to linear programming problem, Theory of simplex method, optimality and unboundedness, the simplex algorithm, simplex method in tableau format, introduction to artificial variables, two-phase method, Big-M method and their comparison.

Duality, formulation of the dual problem, primal-dual relationships, economic interpretation of the dual.

Transportation problem and its mathematical formulation, northwest-corner method least cost method and Vogel approximation method for determination of starting basic solution, algorithm for solving transportation problem, assignment problem and its mathematical formulation, Hungarian method for solving assignment problem.

Game theory: formulation of two person zero sum games, solving two person zero sum games, games with mixed strategies, graphical solution procedure, linear programming solution of games.

#### Books Recommended

1. Mokhtar S. Bazaraa, John J. Jarvis and Hanif D. Sherali, *Linear Programming and NetworkFlows*, 2nd Ed., John Wiley and Sons, India, 2004.
2. F.S. Hillier and G.J. Lieberman, *Introduction to Operations Research*, 9th Ed., Tata McGraw Hill, Singapore, 2009.
3. Hamdy A. Taha, *Operations Research, An Introduction*, 8th Ed., Prentice-Hall India, 2006.
4. G. Hadley, *Linear Programming*, Narosa Publishing House, New Delhi, 2002.

### DSE4.1 Mathematical Modeling

Power series solution of a differential equation about an ordinary point, solution about a regular singular point, Bessel's equation and Legendre's equation, Laplace transform and inverse transform, application to initial value problem up to second order.

Monte Carlo Simulation Modeling: simulating deterministic behavior (area under a curve, volume under a surface), Generating Random Numbers: middle square method, linear congruence, Queuing Models: harbor system, morning rush hour, Overview of optimization modeling, Linear Programming Model: geometric solution algebraic solution, simplex method, sensitivity analysis

#### List of Practicals (using any software)

- i. Plotting of Legendre polynomial for  $n = 1$  to 5 in the interval  $[0,1]$ . Verifying graphically that all the roots of  $P_n(x)$  lie in the interval  $[0,1]$ .



