

SCHOOL OF BASIC SCIENCES DEPARTMENT OF MATHEMATICS BOARD OF STUDIES – MINUTES OF MEETING

The Minutes of the meeting of Board of Studies for the Department Mathematics for the programme B.Sc Mathematics / B.Sc Statistics / M.Sc Mathematics / M.Sc Statistics held on 03.08.2022 at 11.00 a.m. in the Conference Hall, BIHER.

The following members were present:

S.No.	Members	Designation
1.	Dr.A.Muthukumaravel, Dean, Faculty of Arts & Science, BIST, BIHER, Chennai-126.	Chairman
2.	Dr. R. Ezhilarasi,	
	Associate Professor & Head ,Dept. of Mathematics,	Academic Expert Member
	SIVET College, Gowarivakkam,	
3.	Dr.S. Bala	
	Assistant Professor & Head ,Dept. of	Academic Expert Member
	Mathematics,	
	SIVET College. Gowarivakkam.	
4.	Dr.Siva M,	Internal Member
	Assistant Professor & Head, Dept of Mathematics,	Internal Member
	Faculty of Arts & Science, BIST, BIHER,	
5.	Chennai-73 Dr.K.Manimekalai,	
	Professor, Dept of Mathematics,	Internal Member
	Faculty of Arts & Science, BIST, BIHER,	
	Chennai-126.	
6.	Mr.V.Nandakumar,	
	Assistant Professor, Dept of Mathematics,	Internal Member
	Faculty of Arts & Science, BIST, BIHER, Chennai	
7	- 126	
7.	Dr.N.Ramya,	Internal Member
	Assistant Professor, Dept of Mathematics,	
8.	Faculty of Arts & Science, BIST, BIHER, Chennai Dr I Shanmugam Director Academics BIHER	Special Invitee
0.	Dr.J.Shanmugam, Director Academics, BIHER	
9.	Dr.VenkateshBabu, Dean Academics, BIHER	Special Invitee
10.	Dr.PremJayakumar, COE, BIST,BIHER	Special Invitee

Agenda Point No.: 1.0

Welcoming the members by Chairman, BOS

The Chairman BOS, has welcomed all the members of the BOS present. He also introduced all the members of the board. He further briefed about the Regulations 2020 which is drafted common to all the UG Programmes and PG programmes under the School of Basic Sciences..

Agenda Point No.: 2.0

Brief by the Director-Academic

Dr. J.Shanmugam, Director, Academic, BOS has presented the outlines of the Regulations R2020 for all the UG and PG programme under the School of Basic Sciences.

He further requested the members to express their views on the curriculum & syllabus of II and III year UG and PG programme based on the feedback obtained from the students, Alumni, Industry experts and the teachers under the School of Basic Sciences.

It is resolved to recommend the curriculum to the batches of students of UG & PG programmes admitted from May 2020.

Agenda Point No.: 3.0

<u>To Present the feedback and proposed courses for I, II & III year of UG and PG programme (Regulations R2020) B.Sc Mathematics, B.Sc Statistics and M.Sc Mathematics under the Department of Mathematics, School of Basic Sciences by the Chairman, BOS.</u>

The chairman BOS, Dept of Mathematics has presented the feedback obtained from the students, Alumni, Industry experts and the teachers.

The Chairman BOS, has presented the curriculum and syllabus I, II & III year of UG and PG programme under Regulations 2020 starting from III to VI semesters and invited the members for their valuable comments and suggestions.

It was discussed that the curriculum and syllabus suggested takes care of a few points raised in the feedback report and decided to take action on the other points when the BOS decides the curriculum and syllabus for 1^{st} , 2^{nd} , 3^{rd} to 4^{th} /6th semesters including the major elective and skill based elective courses. The Feedback Report, Analysis and proposed action to be taken are appended herewith (Appendix-I)

It was resolved to recommend the Feedback received from the stakeholders, the report, Analysis and Action Taken.

Agenda Point No.: 4.0

<u>To present and recommend the modified syllabus and introduction of new courses for I-VI semesters</u> <u>B.Sc program</u>

The Chairman, BOS presented the new courses introduced and the revised syllabus of the courses from I-VI semesters for B.Sc Mathematics program based on the feedback.

The external members suggested the following

Resolution 4.1

It is resolved to recommend to introduce the following courses between I and VI semesters for B.Sc. Mathematics programme.

It is resolved to recommend to replace the course Advanced Real Analysis- I and Advanced Graph Theory and Advanced Numerical Methods in Ist semester for M.Sc Mathematics.

It is resolved to recommend to introduce the following courses between I and IV semesters for B.Sc. Statistics programme.

It is resolved to recommend to introduce the following courses between I and VI semesters for M.Sc. Statistics programme.

It is resolved to recommend to swap the courses Real analysis in V semester for B.Sc Mathematics

Resolution 4.2

Resolved to recommend to introduce the following Major Elective Courses for B.Sc Mathematics programme.

Major Electives:

- Mathematical Statistics I
- Mathematical Statistics II
- Mathematical Statistics Practical I
- Allied Physics I
- Allied Physics Practical I
- Allied Physics II
- Allied Physics Practical II
- SCILAB and R Programming
- SCILAB and R Programming Practical

Resolved to recommend to introduce the following Major Courses-I and Major Elective-II papers in Semester I for M.Sc Mathematics programme.

- Major Course I:
- 1. Advanced Real Analysis- I
- 2. Advanced Graph Theory
- Major Elective II:
- 1. Stochastic Process

Resolved to recommend to introduce the following Major papers in Semester I, III and V for B.Sc Statistics programme.

Semester I

1. U20MAP326- Probability Theory

Semester III

- 1. Allied -III Introduction to Database Management System
- 2. Allied IV Elementary Number Theory

Semester V

- 1. U20MAP333 Analysis of Variance
- 2. U20MAP336 Computational Statistics
- 3. U20MAP337 Quality Control and Reliability

Resolution 4.3

Resolved to recommend to include the following Skill Based Electives (one subject in IV semester and two subjects in V semester)

List of Skill Based Electives: (As discussed in BOS for the Dept. of B.Sc (Mathematics/CS/Physics/Viscom/Microbiology/Biotechnology/BBA/B.Com)

- 1. Business Process Outsourcing Management
- 2. Customer Relationship
- 3. Entrepreneurial Development
- 4. Human Resource Management
- 5. Marketing Management
- 6. Office Management
- 7. Retail Marketing
- 8. Salesmanship and Advertising
- 9. Soft Skills
- 10. Computer Application
- 11. Multimedia
- 12. Advanced Excel
- 13. Web Designing
- 14. MS Office
- 15. Flash
- 16. Computer Hardware and Networking
- 17. Computer Programming
- 18. Office Automation Tools
- 19. Quantitative and Aptitude Reasoning
- 20. Quantitative and Aptitude
- 21. Quantitative and Aptitude
- 22. Regression Analysis with SPSS

Resolution

After the detailed discussion it was resolved to recommend the detailed modified curriculum and syllabus of III-VI semesters for B.Sc Mathematics program incorporating the above suggestions of the members. The modified syllabus for II & III year is given in Appendix-A.

Agenda Point No.: 5.0.

To present and recommend the modified syllabus for III –VI semesters B.Sc Mathematics

The Chairman, BOS presented the following modified syllabus and introduction of new courses for III–VI semesters B.Sc Mathematics.

Vote of Thanks

The Chairman, BOS thanked all the members for attending the meeting and for their valuable suggestions & feedback.

BOARD OF STUDIES MEETING FOR THE DEPARTMENT COMPUTER SCIENCE FOR THE PROGRAMME B.Sc Mathematics / B.Sc Statistics / M.Sc Mathematics / M.Sc Statistics ON 12.5.2020 AT 11.00 A.M. IN THE CONFERENCE HALL, BIHER.

ATTENDANCE SHEET

The following members were present in the BOS Meeting for the Department of Mathematics.

The following members were present:

S.No.	Members	Designation	Signature
1.	Dr.A.Muthukumaravel, Dean, Faculty of Arts & Science, BIST, BIHER, Chennai-126.	Chairman	
2.	Dr. R. Ezhilarasi, Associate Professor & Head ,Dept. of Mathematics, SIVET College, Gowarivakkam,	Academic Expert Member	
3.	Dr.S. Bala Assistant Professor & Head ,Dept. of Mathematics,	Academic Expert Member	
4.	Dr. DR.P.Sumathi, Associate Professor & Head, Dept of Mathematics, Faculty of Arts & Science, BIST.BIHER,	Internal Member	
5.	Dr.K.Manimekalai, Professor, Dept of Mathematics, Faculty of Arts & Science, BIST, BIHER, Chennai-126.	Internal Member	
6.	Mr.V.Nandakumar, Assistant Professor, Dept of Mathematics, Faculty of Arts & Science, BIST, BIHER,	Internal Member	
7.	Dr.N.Ramya, Assistant Professor, Dept of Mathematics, Faculty of Arts & Science, BIST, BIHER,	Internal Member	
8.	Dr.J.Shanmugam, Director Academics, BIHER	Special Invitee	
9.	Dr.VenkateshBabu, Dean Academics, BIHER	Special Invitee	
10.	Dr.PremJayakumar, COE, BIST, BIHER	Special Invitee	

ANNEXURE-I BHARATH INSTITUTE OF HIGHER EDUCATION AND RESEARCH SCHOOL OF BASIC SCIENCES DEPARTMENT OF MATHEMATICS B.Sc Mathematics – CURRICULUM

Semester I:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part I	U20TAP101/ U20LSP101 / U20LSP102	Tamil / Hindi /French	5	4	3	30	70	100
Part II	U20LEP201	English	5	4	3	30	70	100
	U20MAP301	Algebra and Trigonometry	5	4	3	30	70	100
	U20MAP302	Calculus	4	3	3	30	70	100
Part III	U20MAP319	MathematicalStatistics I	5	4	3	30	70	100
	U20MAP3L2	MathematicalStatistics Practical I	4	2	3	40	60	100
Part IV	U20CYP401	Environmental Studies	2	2	3	30	70	100
		Total	30	23				700

Semester II:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part I	U20TAP102/ U20LSP1013/ U20LSP104	Tamil / Hindi /French	5	4	3	30	70	100
Part II	U20LEP202	English	5	4	3	30	70	100
	U20MAP303	Differential Equations and LaplaceTransforms	5	4	3	30	70	100
Part III	U20MAP304	Analytical Geometry 3D	4	3	3	30	70	100
Falt III	U20MAP320	MathematicalStatistics I	5	4	3	30	70	100
	U20MAP3L3	MathematicalStatistics Practical I	4	2	3	40	60	100
Part IV	U20BCP401	Value Education	2	2	3	30	70	100
		Total	30	23				700

Semester III:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part I	U20TAP103/ U20LSP105/ U20LSP106	Tamil / Hindi /French	5	4	3	30	70	100
Part II	U20LEP203	English	5	4	3	30	70	100
	U20MAP305	Sequences And Series	5	4	3	30	70	100
Part III	U20MAP306	Numerical Analysis	4	3	3	30	70	100
	U20PYP315	Allied Physics I	5	4	3	30	70	100
	U20PYP3L8	Allied Physics Practical-I	4	2	3	40	60	100
Part IV	U20TAP401 / U20TAP402	Basic Tamil – I, for those who studied other language under Part I Advanced Tamil – I,for those who studied Tamil under Part I	2	2	3	30	70	100
		Total	30	23				700

Semester IV:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part I	U20TAP104/ U20LSP107/ U20LSP108	Tamil / Hindi /French	5	4	3	30	70	100
Part II	U20LEP204	English	5	4	3	30	70	100
	U20MAP307	Vector Calculus, Fourier Series and Fourier Transforms	5	4	3	30	70	100
Part III	U20MAP308	Fuzzy Set Theory	4	3	3	30	70	100
	U20PYP316	Allied Physics II	5	4	3	30	70	100
	U20PYP3L9	Allied Physics Practical-II	4	2	3	40	60	100

Part IV	U20TAP403 / U20TAP404	Basic Tamil – I, for those who studied other language under Part I Advanced Tamil – I,for those who studied Tamil under Part I	2	2	3	30	70	100
		Total	30	23				700

Semester V:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Tot al
	U20MAP309	Real Analysis-1	5	5	3	30	70	100
	U20MAP310	Algebraic Structures	5	5	3	30	70	100
	U20MAP311	Operations Research	4	4	3	30	70	100
Part III	U20MAP312	Mechanics	5	5	3	30	70	100
	U20MAP313	SCILAB and RProgramming	4	4	3	30	70	100
	U20MAP3L1	Practical – V : SCILAB and RProgramming	4	2	3	40	60	100
Part IV		Skill Based Elective – II	2	2	3	30	70	100
Part IV		Skill Based Elective - III	2	2	3	30	70	100
		Total	30	26				800

Semester VI:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part III	U20MAP314	Real Analysis-2	5	4	3	30	70	100
	U20MAP315	Complex Analysis	5	4	3	30	70	100

		GRAND TOTAL		140				4300
		Total	30	22				600
Part V	U20EAP501	Extension Activities	-	1	-	-	-	-
	U20MAP318	Mathematical Modelling	5	4	3	30	70	100
	U20MAP317	Discrete Mathematics	5	4	3	30	70	100
	U20MAP316	Graph theory	5	4	3	30	70	100

B.Sc STATISTICS- CURRICULUM

Semeste	r I:							
Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part I	U20TAP101/ U20LSP102/ U20LSP101	Tamil / French/ Hindi	4	3	3	30	70	100
Part II	U20LEP201	English	4	3	3	30	70	100
	U20MAP325	Descriptive Statistics	5	4	3	30	70	100
	U20MAP326	Probability Theory	5	4	3	30	70	100
	U20MAP341	Mathematics for Statistics I	4	3	3	30	70	100
	U20MAP3L4	Statistics Practical I	3	2	3	40	60	100
Part IV	U20CYP401	Environmental Studies	2	2	3	30	70	100
		Total	27	21				700

Semester II:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part I	U20TAP102/ U20LSP104/ U20LSP103	Tamil / French/ Hindi	3	3	3	30	70	100
Part II	U20LEP202	English	3	3	3	30	70	100
	U20MAP327	Actuarial Statistics	5	4	3	30	70	100
Part III	U20MAP328	Probability and Random variables Allied Statistics-II	5	4	3	30	70	100
	U20MAP342	Mathematics for Statistics II	4	3	3	30	70	100
Part IV	U20BCP401	Value Education	3	2	3	30	70	100

U20MAP3L5	Major Practical -2	4	2	3	40	60	100
	Total	30	22				700

Semester III:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part I	U20TAP103/U 20LSP106/ U20LSP105	Tamil / French/ Hindi	4	3	3	30	70	100
Part II	U20LEP203	English	4	3	3	30	70	100
	U20MAP329	Distribution Theory	5	4	3	30	70	100
	U20MAP330	Numerical Methods	5	4	3	30	70	100
Part III	U20CSP327	Allied III- Introduction to Database Management System	3	3	3	30	70	100
	U20MAP344	Allied IV - Elementary Number theory	3	3	3	30	70	100
	U20MAP3L6	Statistics Practical III	4	2	3	40	60	100
Part IV	U20TAP401 U20TAP402	Basic Tamil – I, for those who studied other language under Part I Advanced Tamil – I, for those who studied Tamil under	2	2	3	30	70	100
		Part I Total	30	24				800

Semester IV:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part I	U20TAP104/ U20LSP108/ U20LSP107	Tamil / French/ Hindi	4	3	3	30	70	100
Part II	U20LEP204	English	4	3	3	30	70	100
	U20MAP331	Theory of Estimation	5	4	3	30	70	100
Part III	U20MAP332	Testing of Hypotheses	5	4	3	30	70	100
Falt III	U20CSP331	Introduction to C	4	4	3	30	70	100
	U20MAP3L7	Statistics Practical IV	4	2	3	40	60	100

Part IV	U20TAP403 U20TAP404	Basic Tamil – II, for those who studied other language under Part I Advanced Tamil – II, for those who studied Tamil under Part I	2	2	3	30	70	100
Part V		Skill Based Elective I	2	2	3	30	70	100
		Total	30	24				800

Semester V:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
	U20MAP333	Analysis of Variance	4	4	3	30	70	100
	U20MAP334	Sampling Theory	5	4	3	30	70	100
Part III	U20MAP335	Introduction to Real Analysis	4	4	3	30	70	100
	U20MAP336	Computational Statistics	5	4	3	30	70	100
	U20MAP337	Quality Control and Reliability	5	4	3	30	70	100
Dout IV		Skill Based Elective – II	2	2	3	30	70	100
Part IV		Skill Based Elective - III	2	2	3	30	70	100
		Total	30	24				800

Semester VI:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
	U20MAP338	Applied Statistics	5	4	3	30	70	100
	U20MAP339	Stochastic Process	5	4	3	30	70	100
	U20MAP340	Matrix Algebra	5	4	3	30	70	100
Part III	U20MAP346	Major Elective – II Introduction to Discrete Mathematics	3	3	3	30	70	100
	U20PRP3L1	Project		10	-	-	-	200
Part V	U20EAPXXX	Extension Activities	2	1	-	-	-	-
		Total	21	27				600
		GRAND TOTAL		140				4400

LIST OF ELECTIVES

MAJOR ELECTVES: I

Sub Code	Sub Name	No. of	periods p	er week	~
Sub Code	Sub Mame	L	Т	Р	C
U20MAP341	Mathematics for Statistics I	3	1	0	4
U20MAP342	Mathematics for Statistics II	3	1	0	4
U20CSP327	Introduction to Database Management System	3	1	0	4

MAJOR ELECTVES: II

Sub Code	Sub Name	No. of	periods p	er week	
Sub Code	Sub Ivanie	L	Т	Р	С
U20MAP346	Introduction to Discrete Mathematics	3	1	0	4
U20MAP345	Introduction to Mathematical Modelling	3	1	0	4
U20MAP344	Elementary Number theory	3	1	0	4

M.Sc Mathematics – CURRICULUM

Semester I:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
	P20MAP101	Algebra-I	5	4	3	30	70	100
Part I	P20MAP102	Advanced Real Analysis I	5	4	3	30	70	100
	P20MAP103	Ordinary Differential Equations	5	4	3	30	70	100
	P20MAP104	Advanced Graph Theory	5	4	3	30	70	100
Part II	P20MAP120	Major Elective-1 Advanced Numerical Methods	4	3	3	30	70	100
Part V	P20LEP401	Communicative English	4	3	3	30	70	100

Total	28	22				600	
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Semester II:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
	P18MCMA201	Algebra – II	5	4	3	30	70	100
Part I	P18MCMA202	Real Analysis-II	5	4	3	30	70	100
	P18MCMA203	Partial Differential Equations	5	4	3	30	70	100
	P18MCMA204	Probability Theory	5	4	3	30	70	100
Part II	P18MEMA021	Major Elective –II Integral Equations, Calculus of Variations and Fourier Transforms	4	3	3	30	70	100
Part III	P18OEVC001	Photography & Videography	1	1	3	40	60	100
		Total	26	21				600

Semester III:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
Part I	P18MCMA301	Complex Analysis – I	5	4	3	30	70	100
	P18MCMA302	Operations Research	5	4	3	30	70	100
	P18MCMA303	Mechanics	5	4	3	30	70	100
	P18MCMA304	Topology	5	4	3	30	70	100
	P18MEMA021	Major Elective –III	4	3	3	30	70	100

Part-II		Fuzzy Sets and Applications						
Part III	P18OEBA004	Customer Relationship Management	2	2	3	40	60	100
		Total	26	21				600

Semester IV:

Part	Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
	P18MCMA401	Complex Analysis- II	5	4	3	30	70	100
Part I	P18MCMA402	Differential Geometry	5	4	3	30	70	100
	P18MCMA403	Functional Analysis	5	4	3	30	70	100
	P18MCMA404	Number Theory And Cryptography	5	4	3	30	70	100
Part Part IV	P18OEBA001	Open Elective –IV- Quantitative Aptitude Skills	4	3	3	30	70	100
	P18MCYO001	Stress Management by yoga	1	1	3	40	60	100
Part III	P18PRMA4P1	Project	2	9	3	40	60	100
		Total	26	24				600

M.Sc STATISTICS – CURRICULUM

Semester I:

Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Tota l
P20MAP116	Statistical Inference-I	4	4	3	30	70	100
P20MAP117	Advanced Operations	4	4	3	30	70	100

	Research -I						
P20MAP118	Advanced ProbabilityTheory	4	4	3	30	70	100
P20MAP119	Optimization Techniques	4	4	3	30	70	100
P20MAP211	Real Analysis and Matrix Theory	3	3	3	30	70	100
P20MAP1L1	Major Pratical-1	2	2	3	40	60	100
	Total	21	21				600

Semester II:

Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Tota l
P20MAP120	Statistical Inference-II	4	4	3	30	70	100
P20MAP121	Advanced Distribution Theory	4	4	3	30	70	100
P20MAP122	Advanced Operations Research-II	4	4	3	30	70	100
P20MAP218	Advanced Numerical Analysis	3	3	3	30	70	100
P20MAP214	Multivariate Analysis	3	3	3	30	70	100
P20MAP1L2	Major Pratical-II	2	2	3	40	60	100
	Total	20	20				600

Semester III:

Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Tota l
P20MAP123	Design of Experiments	4	4	3	30	70	100
P20MAP124	Sampling Techniques	4	4	3	30	70	100
P20MAP125	Advanced Theory of Estimation	4	4	3	30	70	100
P20MAP216	Statistical Mathematics	3	3	3	30	70	100
P20MAP401	Quantitative Aptitude Skills	2	2	3	30	70	100
P20MO9503	MOOC	2	2	3	30	70	100
P20PRP3L1	Internship	-	2	-	-	-	100
P20MAP1L3	Major Pratical-III	4	2	3	40	60	100
	Total	21	23				800

Semester	IV:

Sub Code	Sub Name	Hrs	Credit	Exam Hrs	Int. Mark	Ext. Mark	Total
P20MAP126	Advanced Actuarial Statistics	4	4	3	30	70	100
P20MAP127	Statistical Quality Control	4	4	3	30	70	100
P20MAP128	Advanced Level in Testing of Hypothesis	4	4	3	30	70	100
P20PRP3L2	Project	2	2	-	-	-	100
P20MAP1L4	Major Pratical-IV	2	2	3	40	60	100
	Total	16	16				500
	GRAND TOTAL		80				2500

LIST OF ELECTIVES

MAJOR ELECTVES: I

Sub Code	Sup Nome	No. of	periods p	er week	~
Sub Code	Sub Name	L	Т	Р	С
P20MAP211	Real Analysis and Matrix Theory	3	0	0	3

MAJOR ELECTVES: II

Sub Codo	Sub Nome	No. of	periods p	er week	
Sub Code	Sub Name	L	Т	Р	С
P20MAP214	Multivariate Analysis	3	0	0	3

MAJOR ELECTVES: III

Sub Code	Sub Nama	No. of	periods p	er week	~
Sub Code	Sub Name	L	Т	Р	C
P20MAP218	Advanced Numerical Analysis	3	0	0	3

MAJOR ELECTVES: IV

Sub CodeSub NameNo. of periods per week

		L	Т	Р	С
P20MAP216	Statistical Mathematics	3	0	0	3

U20M	AP308	Fuzzy Se	t Theo	ry			L	Т	Р	С			
		4											
		Prerequis	ite cou	rse – Ma	themati	cs Studie	ed in Hig	gher Sec	ondary st	udies			
		Course C	oordina	ator Nan	ne & Dej	partment	t :- Dr. N	/I Siva /	Mathema	atics			
COUR	COURSE OBJECTIVES :-												
To idea	o identify methods appropriate for solving problems. Apply methods to specific problems.												
	RSE OUTCOMES (COs)												
CO1	Understand classical set to fuzzy set												
CO2	<i>Estimate</i> th	tte the crisp set versus fuzzy set											
CO3		operations on fuzzy sets											
CO4	-	about the fuzzy arithmetic fuzzy numbers											
CO5	Expand fu												
CO6	Formation						ns						
	ng of Course												
(1/2/3	indicates str				*			T	T	1	-1		
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3		
	CO1	Н	L										
	CO2	Н	L										
2	CO3	Н	L										
2	CO4	Н	L						Н				
	CO5	Н	L						-				
	CO6	Н	L										
3	Category	Part 1 Tamil/Linguistic Study	Part II Linguistic English	 Part III Core 	Part III Substream	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity					
4	Approval		Aca	demic C	ouncil N	leeting	•	•	•	•			

Course Assessment Methods:

	Direct	Indirect				
1	Internal Tests	1	Course and Survey			
2	Assignments	2	Faculty Survey			
3	Seminar	3	Industry			
4	Online test	4	Alumni			
5	End Semester Examinations					

UNIT I INTRODUCTION

From Classical sets to Fuzzy sets: Introduction - Crisp sets - Fuzzy sets - Basic Types - Basic concepts - Characteristics and significance of the paradigm shift.

Chapter 1: Sections 1.1 to 1.5

UNIT II PROPERTIES OF FUZZY SETS

Fuzzy Sets versus Crisp Sets - Additional properties of a sets - Representation of Fuzzy sets -Extension principle for Fuzzy sets

Chapter 2: Sections 2.1 to 2.3

UNIT III OPERATIONS ON FUZZY SETS

Operations on Fuzzy sets - Types of operations - Fuzzy compliments - Fuzzy intersections: t norms – Fuzzy Unions: t – conforms.

Chapter 3: Sections 3.1 to 3.4

UNIT IV FUZZY NUMBERS

Fuzzy Arithmetic Fuzzy Numbers - Linguistic variables - Arithmetic operations on intervals -Lattice of fuzzy numbers – Fuzzy equations.

Chapter 4: Sections 4.1 to 4.6

UNIT V RELATIONS

Fuzzy Relations Crisp versus Fuzzy relations-Projections and cylindric extensions – Binary Fuzzy relations - Fuzzy equivalence relations - Fuzzy compatibility relations - Fuzzy morphisms.

Chapter 5: Sections 5.1 to 5.3, 5.5 to 5.6

TEXT BOOK:

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- 1. Fuzzy Sets and Fuzzy Logic Theory and Applications by George J Klir, Bo Yuan, Prentice Hall of India, Fourth Printing, June 2001.
- 2. A. Kaufman, Introduction to the theory of Fuzzy subsets, Vol I, Academic Press, New York, 1975.
- 3. Fuzzy Set Theory, Fuzzy Logic and Their Applications by Dr. A.K. Bhargava, SChand Publication.

REFERENCES:

- 1. Fuzzy Mathematical Concepts Front Cover S.Nanda, N.R.Das Alpha Science International, 2010
- 2. Fuzzy Sets And Applications by Sudhir K, Pragati Prakashan, 2008
- 3. Fuzzy Sets and Their Applications by Vilém Novák, Taylor & Francis Publication, 1989
- 3. H. J. Zimmermann, Fuzzy Set Theory and its Applications, Allied Publishers, Chennai, 1996.

U20M	AP313	SCILAB	AND I	R PROC	GRAMN	IING	L	Т	Р	С	
		Total Co	ntact He	ours – 6	0		3	1	0	4	
		Prerequis	site cou	rse – Ma	thematio	cal Statis	stics 1				
		Course C	Coordina	ator Nan	ne & Dej	partment	t :- Dr. N	1 Siva /	Mathema	tics	
COUR	SE OBJEC	TIVES :-									
			To ori	ent the s	students	to introc	luce the	basic sy	ntax, basi	cs of Matri	ces in
			Scilab	, plottin	g graphs	and flo	w contro	l, to int	roduce the	e basics of I	R and
			solvin	ig matric	es, array	s in R					
COUR	SE OUTCO	MES (CO	s)								
CO1	Understand	l the synta	x, Math	ematica	l Operato	ors, Pred	lefined c	onstants	s, Built in	functions	
CO2	Estimation	of algebra	a of ma	trices an	d determ	ninant					
CO3	Compute b	asic opera	tions in	matrice	s in Scila	ab and R					
CO4	Study the f	low contro	ols in Sc	ilab							
CO5	know the n	nethods of	plotting	g graphs							
CO6	Formation	of lists, ar	rays and	l loops i	n R						
. .	ng of Course			0		· · · ·					
(1/2/3	indicates str	ength of c	orrelatio	on) 3-Hi	gh, 2-Me	edium, 1	-Low				•
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3
	CO1	Н	L						_		
	CO2	Н	L						_		
2	CO3	Н	L								
2	CO4	Н	L						Н		
	CO5	Н	L								
	CO6	Н	L								

3	Category	Part 1 Tamil/Linguistic Study	Part II Linguistic English	Part III Core	 Part III Substream 	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity		
4	Approval		Acad	demic C	ouncil N	leeting				

Course Assessment Methods:

	Direct		Indirect
1	Internal Tests	1	Course and Survey
2	Assignments	2	Faculty Survey
3	Seminar	3	Industry
4	Online test	4	Alumni
5	End Semester Examinations		

UNIT- I INTRODUCTION TO SCILAB

Data types, Variables and Constants in Scilab - Basic syntax, Mathematical Operators, Predefined constants, Built in functions - Representation of Complex numbers, Polynomials, Vectors.

UNIT- II MATRICES

Basics of Matrices in Scilab - Matrix Addition and Multiplication - M-Files - Determinants of 2×2 and 3×3 matrices - Data structures using built in functions.

UNIT- III GRAPHICS & FLOW CONTROL

Plotting Bar Graphs in Scilab - Plotting Mathematical Functions in Scilab, font sizes, titles and labels - Mesh & Surface Plot - Printing graphics - Programming - Functions - Loops - Conditional statements

UNIT- 1V INTRODUCTION TO R PROGRAMMING

Introduction to R - R Data Structures - Help functions in R - Vectors - Scalars - Declarations - recycling - Common Vector operations - Using all and any - Vectorized operations - NA and NULL values - Filtering - Vectorised if -then else - Vector Equality - Vector Element names

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UNIT- V MATRICES, ARRAYS AND LISTS

Creating matrices - Matrix operations - Applying Functions to Matrix Rows and Columns - Adding and deleting rows and columns - Vector/Matrix Distinction - Avoiding Dimension Reduction -Higher Dimensional arrays - lists - Creating lists - General list operations - Accessing list components and values - applying functions to lists - recursive lists

TEXT BOOKS:

- 1. Simulation of ODE/PDE Models with MATLAB®, OCTAVE and SCILAB: Scientific and Engineering Applications by Alain Vande Wouwer, Carlos Vilas, and Philippe Saucez
- 2. Scilab: A Practical Introduction to Programming and Problem Solving by TejasSheth
- 3. A First Course in Statistical Programming with R by W Braun
- 4. Programming With R by S. R. Mani Sekhar And T. V. Suresh Kumar

REFERENCES:

- 1. SCILAB—A Beginner's Approach by Anil Kumar Verma
- 2. Introduction to Scilab: For Engineers and Scientists by Sandeep Nagar
- 3. Beginning R The Statistical Programming Language by Mark Gardener
- 4. A Beginner's Guide to R by Alain F. Zuur, Elena N. Ieno, and Erik Meesters

U20M	AP3L1	SCILAI	B AND	R PRO	GRAM	MING	L	Т	Р	С			
				LAB									
		Total Co	ntact H	ours – 60)		0	0	4	2			
		Prerequis	site cou	rse – Ma	thematio	cal Statis	stics 1						
		Course C	Coordina	ator Nan	ne & De	partment	t :- Dr. N	A Siva /	Mathema	atics			
COUR	RSE OBJEC	TIVES :-											
			To ori	ent the s	students	to introd	luce the	basic sy	ntax, bas	ics of Mat	rices in		
							w contro	ol, to int	roduce th	e basics of	R and		
		solving matrices, arrays in R											
	SE OUTCO	· · · ·	/										
CO1	Understand				1		lefined c	onstant	s, Built in	functions			
CO2		ation of algebra of matrices and determinant											
CO3	Compute b				s in Scila	ab and R							
CO4	Study the f												
CO5	know the n												
CO6	Formation												
	ng of Course												
(1/2/3	indicates str		orrelatio	on) 3-Hi	gh, 2-M	edium, 1	-Low				-		
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3		
	CO1	Н	L										
	CO2	Н	L										
2	CO3	Н	L										
2	CO4	Н	L						Н				
	CO5	Н	L										
	CO6	Н	L					_					
3	Category	Part 1 Tamil/Linguistic Study	Part II Linguistic English	Part III Core	 Part III Substream 	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity					
4	Approval		Aca	demic C	ouncil M	leeting							

Course Assessment Methods:

	Direct		Indirect
1	Internal Tests	1	Course and Survey
2	Assignments	2	Faculty Survey

3	Seminar	3	Industry
4	Online test	4	Alumni
5	End Semester Examinations		

List of Experiments to be implemented in

SCILAB:SCILAB PROGRAMMING

- 1. Plotting points in 2 dimension
- 2. Plotting points in 3 dimension
- 3. Vectors Addition, subtraction and multiplication
- 4. Matrix addition and subtraction
- 5. Matrix multiplication
- 6. Determinant of matrices
- 7. Bar graph representation
- 8. Programme using display function

R PROGRAMMING

- 1. Vectors Addition, subtraction and multiplication
- 2. Matrix addition and subtraction
- 3. Matrix multiplication
- 4. Determinant of matrices
- 5. Bar graph representation
- 6. Programme using display function

TEXT BOOKS:

- 5. Simulation of ODE/PDE Models with MATLAB®, OCTAVE and SCILAB: Scientific andEngineering Applications by Alain Vande Wouwer, Carlos Vilas, and Philippe Saucez
- 6. Scilab: A Practical Introduction to Programming and Problem Solving by TejasSheth
- 7. A First Course in Statistical Programming with R by W Braun
- 8. Programming With R by S. R. Mani Sekhar And T. V. Suresh Kumar

REFERENCES:

- 1. SCILAB—A Beginner's Approach by Anil Kumar Verma
- 2. Introduction to Scilab: For Engineers and Scientists by Sandeep Nagar
- Beginning R The Statistical Programming Language by Mark Gardener
 A Beginner's Guide to R by Alain F. Zuur, Elena N. Ieno, and Erik Meesters

		MATH	EMATIC	CAL MO	DELLIN	NG	L	Т	Р	С			
		Total C	ontact H	Iours - (60		3	1	0	4			
U20	MAP318	Prerequi	site – M	athemati	cs in HSC	2	·						
		Course (Coordina	ator Nan	ne & Dep	partmen	t :- Dr.R.Ishwa	riya / M	athemati	cs			
COUR	SE OBJEC						ion to problem-c						
			mathem	natics wi	th a focu	s on des	ign and analysis	of mode	els using	differential			
			equatio	ns.									
	RSE OUTCO												
CO1		<i>Construct</i> the model for real life problems using differential equations											
CO2	<i>Estimate</i> th			-									
CO3	Compute												
CO4	Study the												
CO5	<i>Enhance</i> th		-			modelli	ng						
CO6	Developin												
							gram outcomes						
	-	(1/2/3 ind)	icates sti	rength of	f correla	tion) 3-	High, 2-Mediur	n, 1-Lov	V				
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2			
	CO1	Н		Μ									
	CO2	Н											
2	CO3		Μ										
2	CO4	Н											
	CO5	М											
	CO6	Н	L										
3	Category	Part 1 Tamil/Linguistic Study	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/ EVS/VE/ SBE/ Soft Skill	Part V Extension Activity					
		Ľ	Li				H A	<u>P</u>					
4	A 1			~									
4	Approval				Acad	iemic C	ouncil Meeting						

Course Assessment Methods:

	Direct	Indirect				
1	Internal Tests	1	Course and Survey			
2	Assignments	2	Faculty Survey			
3	Seminar	3	Industry			
4	Online test	4	Alumni			
5	End Semester Examinations					

UNIT- I MATHEMATICAL MODELLING THROUGH ORDINARY DIFFERENTIAL EQUATIONS OF FIRST ORDER

Linear Growth and Decay Models – Non-Linear Growth and Decay Models – CompartmentModels – Dynamics problems – Geometrical problems.

UNIT- II MATHEMATICAL MODELLING THROUGH SYSTEMS OF ODES OF FIRSTORDER

Population Dynamics – Epidemics – Compartment Models – Economics – Medicine, Arms Race, Battles and International Trade – Dynamics.

UNIT- III MATHEMATICAL MODELLING THROUGH ODES OF SECOND ORDER 12

Planetary Motions – Circular Motion and Motion of Satellites – Mathematical Modelling throughLinear Differential Equations of Second Order – Miscellaneous Mathematical Models.

UNIT- IV MATHEMATICAL MODELLING THROUGH DIFFERENCE

EQUATIONS

Simple Models – Basic Theory of Linear Difference Equations with Constant Coefficients –Economics and Finance – Population Dynamics and Genetics – Probability Theory. 12

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UNIT- V MATHEMATICAL MODELLING THROUGH GRAPHS

Solutions that can be Modelled through Graphs – Mathematical Modelling in Terms of DirectedGraphs, Signed Graphs, Weighted Digraphs and Unoriented Graphs.

TEXT BOOKS:

- 1. J.N. Kapur, Mathematical Modelling, Wiley Eastern Limited, New Delhi, 1988.
- 2. Giordano, Fox, Horton, A First Course in Mathematical Modeling, *5th edition*, Cengage, 2013.
- 3. Edward A. Bender, An Introduction to Mathematical Modeling, Dover Publications, 2012.

REFERENCES:

- 1. J. N. Kapur, Mathematical Models in Biology and Medicine, Affiliated East -West Press PvtLimited, New Delhi, 1981.
- 2. Seyed M. Moghadas, Majid Jaberi-Douraki, Mathematical Modelling: A Graduate Textbook, John Wiley& Sons, 2018.
- 3. Jagat Narain Kapur, Mathematical Modelling, New Age International, 1988.
- 4. Sandip Banerjee, Mathematical Modeling Models, Analysis and Applications, Taylor & Francis, 2014.

SEMESTER – I

		PROBA	BILITY	THEC	DRY		L	Т	Р	C		
	Total Contact Hours – 60						3	1	0	4		
U20M	AP326	Prerequi	site – Ma	athemat	ics in HS	SC						
	Course Coordinator Name & Department :- Mrs. B. Sumithra / Statistics											
COUR	SE OBJEC	TIVES :-	To orier	nt the st	udents to	o solve t	the theorems us	ing proł	oabilit	y theory		
			and dev	velop pr	oblem s	olving s	kills.					
COUR	SE OUTCO	OMES (Co	os)									
CO1	Understan	d the bas	ic conce	pts of P	robabilit	ty						
CO2	<i>Estimate</i> t	he trials d	esigned	to deter	mine							
CO3	Compute t	the probal	bilities o	f events	under a	given p	probabilistic mo	del				
CO4	Study the	basic theo	retical p	robabili	ty							
CO5	<i>Learn</i> the	equation a	and theor	rem								
CO6	Formation	<i>i</i> of basic	measure	theory	framewo	ork						
Mappii	ng of Course	Outcome	s with P	rogram	outcome	es (Pos)						
(1/2/3)	indicates str	ength of c	orrelatio	n) H-Hi	igh, M-N	Aedium	, L -Low					
1	Cos/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PS	PSO2	PS	

									01	03
	CO1	Н	Н	L	Μ	-	М	-		
	CO2	Н	Н	L	М	-	-	-		
2	CO3	Н	М	Н	Н	-	Н	-	Η	
2	CO4	Н	М	М	М	-	-	-		
	CO5	М	М	М	Н	-	Н	-		
	CO6	Н	Η	Н	Μ	-	М	-		
3	Category	Part 1 Tamil/Linguistic Studv	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	PartIVBasic/AdvancedTamil/EVS/VE/SBE/Soft Skill	Part V Extension Activity		
4	Approval	Academ	ic Coun	cil Meet	ing	1	1	1	1	

UNIT I BASIC TERMINOLOGY

Meaning and definition of Random Experiment – Outcome – Trial and Event – Exhaustive Event – Favourable Events – Mutually Exclusive Events – Equally Likely Events and Independent Events – Mathematical Probability and Statistical Probability and its limitations – Axiomatic Approach to Probability.

UNIT II THEOREMS ON PROBABILITY

Addition theorem – Multiplication theorem – Conditional Probability – Baye's theorem and its properties – simple problems.

UNIT III RANDOM VARIABLES

Discrete – continuous and mixed random variables – probability mass – probability density and cumulative distribution functions – problems.

UNIT IV MATHEMATICAL EXPECTIONS

Mathematical expectation – moments – probability and moment generating function – median and quartile – Markov inequality – Chebyshev's inequality – problems.

UNIT V SPECIAL DISTRIBUTIONS

Discrete uniform – binomial – geometric – negative binomial – hypergeometric – Poisson continuous uniform – exponential – problems.

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TEXT BOOK:

- 1. Rohatgi V.K. and *Md*. Ehsanes *Saleh* A.K, "An Introduction to Probability and Statistics" Willey, 2nd Edition (2008).
- 2. Gupta S.C., and V.K.Kapoor, "Fundamental of Mathematical Statistics". Sultan Chand & Sons, New Delhi. (2013).
- 3. Milton J.S. and Arnold J.C., "Introduction to Probability and Statistics" (2002).

REFERENCE BOOK:

- Larson H.J., "Introduction to Probability Theory and Statistical Inference" 2nd Edition (1974).
- Ross S.M., "Introduction to Probability and Statistics for Engineers and Scientists" 5th Edition (2014).
- 3. Ross S.M., "A First Course in Probability", 9th Edition (2014).
- 4. Hines W.W., Montgomery D.C., Gpldsman D.M. and Borror C.M., "Probability and Statistics in Engineering", (2014).

SEMESTER V

		ANALY	SIS OF	' VARIA	ANCE		L	Т	P	C		
TIONA	A D222	Total C	ontact H	Iours - (60		3	1	0	4		
U20M	AP333	Prerequi	site – D	escriptiv	e Statist	tics						
		Course (Coordina	ator Nan	ne &Dep	artment	t :- Dr.R.Raviku	ımar, M	athem	natics		
COUR	SE OBJEC	CTIVES :	- The o	objective	e of this	course	is to understa	and the	basic	principl	es of	
experir	nental design	n and to a	pply it ii	n quality	control.	•						
COUR	SE OUTCO	OMES (C	Os)									
CO1	Know the											
CO2		<i>Learn</i> the difference between the one way and two way ANOVA										
CO3	Use the m	Use the methods of CRD, LSD, RBD										
CO4	Demonstrate factorial experiment											
CO5	Understa	nd the cor	ncept of	orthogo	nal contr	ast						
CO6	Apply the	experime	ntal des	ign in qu	ality con	ntrol						
11	ng of Course			0		```						
(1/2/3	indicates str	ength of c	orrelatio	on) H-H	igh, M-N	Aedium	, L-Low					
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PS	PSO2	PS	
1									01		03	
	CO1	Н	Η	L	М	-	М	-				
	CO2	Н	Η	L	М	-	-	-				
2	CO3	Н	М	Н	Н	-	Н	-	Η			
	CO4	Н	М	Μ	М	-	-	-				
	CO5	М	Μ	М	Н	-	Н	-				

	CO6	Н	Н	Η	М	_	М	_			
3	Category	Part 1 Tamil/Linguistic Study	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	PartIVBasic/AdvancedTamil/EVS/VE/SBE/Soft Skill	Part V Extension Activity			
4	Approval	Academ	Academic Council Meeting								

UNIT I ANALYSIS OF VARIANCE

Analysis of Variance: Definition and assumptions. Cochran's theorems (statement only) ANOVA - One way and Two-way classifications (with one observation per cell). Experimental error.

UNIT II DESIGN OF EXPERIMENT

Design of Experiment: Need, terminology Randomization, Replication and Local control; Completely Randomized Design (CRD), Randomized Block Design (RBD), Latin Square Design (LSD) - Estimation of missing values in RBD and LSD (one and two).

UNIT III FACTORIAL EXPERIMENT

Factorial experiment - main effects and interactions; definitions of contrast and orthogonal contrast; Analysis of 2^2 and 2^3 experiments.

UNIT IV CONFOUNDING IN FACTORIAL DESIGN

Confounding in factorial design – Total Confounding and Partial confounding in 2³ experiments.

UNIT VANALYSIS OF CO-VARIANCE

Analysis of co-variance for a one-way layout with one concomitant variable and an RBD with one concomitant variable.

TEXT BOOK:

- 1. S.C. Gupta and V.K. Kapoor (2013), "Fundamentals of Applied Statistics", Sultan Chand & Sons, New Delhi. [Units I & II]
- 2. Das, M.N. and Giri, N.C, (1997), Design and Analysis of Experiments, Wiley Eastern Ltd., New Delhi. [Units III to V]
- 3. Statistical Methods, Gupta S.P, Sultan Chand & Sons, New Delhi. (1995).

REFERENCE BOOK:

- 1. Douglas Montgomery (2010), "Design and Analysis of Experiments", Wiley India, India.
- 2. Cochran.W.G. & G.M. Cox (1957), Experimental designs, Wiley International

edition, India

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- Mathematical Statistics, John E Freund, 5th Edition, Pearson
 Mathematical Statistics with Applications, Miller, 8th Edition, Pearson

		COMP	UTATI	DNAL S	TATIS	FICS	L	Т	P		С		
		Total C	ontact H	Iours - (60		3	1	0		4		
U20M	AP336	Prerequi	site – D	escriptiv	e Statist	ics							
		Course (Coordina	ator Nan	ne & Dej	partmer	nt :- Dr.R.Ishwa	riya / M	athemat	ics			
COUR	SE OBJEC	TIVES :-	· To orie	nt the st	udents to	o solve	the problems in	statistic	s using l	R and			
							igh knowledge	in regres	ssion ana	alysis,			
				n variabl	es and p	robabili	ity density						
	SE OUTCO		,										
CO1	Understan												
CO2			<u> </u>				near methods for	or regres	sion ana	lysis			
CO3	Compute					nods							
CO4	Study the												
CO5	<i>Enhance</i> the knowledge on nonparametric probability density estimation												
CO6													
Mapping of Course Outcomes with Program outcomes (POs) (1/2/3 indicates strength of correlation) H-High, M-Medium, L-Low													
(1/2/3)						1		D07	DCO1	DC	DC		
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PS O2	PS O3		
	CO1	Н	Н	L	М	-	М	-					
	CO2	Н	Н	L	Μ	-	-	-					
2	CO3	Н	М	Η	Η	-	Η	-	Н				
2	CO4	Н	М	М	Μ	-	-	-					
	CO5	М	М	М	Η	-	Н	-					
	CO6	Н	Н	Н	М	-	М	-					
3	Category	Part 1 Tamil/Linguistic Studv	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/ EVS/VE/ SBE/ Soft Skill	Part V Extension Activity					
4	Approval	Academ	ic Cound	cil Meet	ing	1	1	1	I	1			
•	· · · PPi O · ui	1 iouuoim											

UNIT- I INTRODUCTION STATISTICAL PROGRAMMING USING R

Reading data tables and frames - data aggregation - code factorization and optimization and statistical libraries in R.

UNIT- II NUMERICAL METHODS IN STATISTICS

Floating-point arithmetic and error analysis - recursive methods for computations of summary statistics.

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UNIT- III LINEAR METHODS FOR REGRESSION ANALYSIS

Multiple regression analysis - orthogonalization by Householder transformations (QR) - singular value decomposition (SVD) - linear dimension reduction using principal component analysis (PCA).

UNIT-1V SIMULATION OF RANDOM VARIABLES

Random number generators - discrete and continuous random variables - inverse transform method - acceptance-rejection method - mixture methods.

UNIT- V NONPARAMETRIC PROBABILITY DENSITY ESTIMATION

Histograms - kernel-density estimation - bandwidth selection - finite mixture modeling.

TEXT BOOKS:

- 1. Handbook of Computational Statistics, Gentle, James E., Härdle, Wolfgang Karl, Mori, Yuich, Springer, 2004.
- 2. Computational Statistics, Givens and Hoeting, Wiley Series in Prob. and Statistics, 2005.
- 3. Computational Statistics, Geof H. Givens, Wiley–Blackwell, 2005.

REFERENCES:

- 1. Computational Statistics : An Introduction to R, Gunther Sawitzki, Chapman and Hall/CRC, 2009.
- 2. Computational Statistics, James E. Gentle, Springer NewYork. 2009.
- 3. Elements of Computational Statistics, <u>James E. Gentle</u>, Springer Science & Business Media, 2002.
- 4. Basic Elements of Computational Statistics, Wolfgang Karl Härdle, Ostap Okhrin, Yarema Okhrin, Springer, 2017.

U20MAP337	QUALITY CONTROL AND RELIABILITY	L	Τ	Р	С					
	Total Contact Hours - 60	3	1	0	4					
	Prerequisite – Analysis of Variance									
	Course Coordinator Name & Department :- Dr.M Siva/Mathematics									

Quality Control techniques, X Chart, P chart, Control chart for attributes, Double sampling plans, Variable sampling plans. COURSE OUTCOMES (COs) CO3 Conmute the concept of Control chart for attributes. CO4 Study the usage of Acceptance of sampling plans for attributes CO5 Learn the ATI curves for single and Double sampling plans. Mapping of Course Outcomes with Program outcomes (POs) (1/2/3 indicates strength of correlation) H-High, M-Medium, L-Low 1 COs/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS PS 2 CO1 H H L M - </th <th>COUR</th> <th colspan="13">COURSE OBJECTIVES: - To introduce the concepts and develop working knowledge on Statistical</th>	COUR	COURSE OBJECTIVES: - To introduce the concepts and develop working knowledge on Statistical												
COURSE OUTCOMES (COs)CO1Understand the Statistical Quality Control techniques in IndustryCO2Estimate the control chart for variablesCO3Compute the concept of Control chart for attributes.CO4Study the usage of Acceptance of sampling plans for attributesCO5Learn the ATI curves for single and Double sampling plans.CO6Formation of Variable sampling plans.CO6Formation of Variable sampling plans.CO6Formation of correlation) H-High, M-Medium, L-Low1COs/PosPO11COs/PosPO12CO1HCO3HMCO4HMCO5MMMCO3H0HH1CO5MCO6HH1MCO6H1MCO6H1MCO6H1MCO6H1H1CO6CO6H1H1MCO6H1H1MCO6H1H1H1H1H1H1H1H1H1H1H1H1H1H1 </td <td>Quality</td> <td>Control te</td> <td>chniques,</td> <td>X Char</td> <td>rt, P cha</td> <td>art, Con</td> <td>trol cha</td> <td>art for attribute</td> <td>es, Dout</td> <td>ole samp</td> <td>oling p</td> <td>olans,</td>	Quality	Control te	chniques,	X Char	rt, P cha	art, Con	trol cha	art for attribute	es, Dout	ole samp	oling p	olans,		
CO1Understand the Statistical Quality Control techniques in IndustryCO2Estimate the control chart for variablesCO3Compute the concept of Control chart for attributes.CO4Study the usage of Acceptance of sampling plans for attributesCO5Learn the ATI curves for single and Double sampling plansCO6Formation of Variable sampling plans.Mapping of Course Outcomes with Program outcomes (POs)(1/2/3 indicates strength of correlation) H-High, M-Medium, L-Low1COs/PosPO1PO2PO3PO4PO5PO6PO7PS01PSPS2CO1HHLM2CO3HMH3ActivityStatistical attributesStatistical attributes3ActivityStatistical attributesStatistical attributes3ActivityStatistical attributesStatistical attributes3ActivityStatistical attributesStatistical attributes3ActivityStatistical attributesStatistical attributes4Co2HHH-H3ActivityStatistical attributesStatistical attributes	Variab	le sampling	plans.											
CO2Estimate the control chart for variablesCO3Compute the concept of Control chart for attributes.CO4Study the usage of Acceptance of sampling plans for attributesCO5Learn the ATI curves for single and Double sampling plansCO6Formation of Variable sampling plans.Mapping of Course Outcomes with Program outcomes (POs)(1/2/3) indicates strength of correlation) H-High, M-Medium, L-LowPO6PO7PS01PSPS1COs/PosPO1PO2PO3PO4PO5PO6PO7PS01PSPS2CO1HHLM2CO3HMH-H-H3CO6HHHM3CO6HHHH3CO6HHHH4CO5MMMH3CO6HHHH-H-3Co6HHHH4Co7HHH-H-4Co3HHH-H-5Co5MMMH <t< td=""><td>COUR</td><td>SE OUTCO</td><td>OMES (C</td><td>Os)</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>	COUR	SE OUTCO	OMES (C	Os)										
CO3 Compute the concept of Control chart for attributes. CO4 Study the usage of Acceptance of sampling plans for attributes CO5 Learn the ATI curves for single and Double sampling plans CO6 Formation of Variable sampling plans. Mapping of Course Outcomes with Program outcomes (POS) (1/2/3 indicates strength of correlation) H-High, M-Medium, L-Low 1 CO5/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS PS 1 CO5/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS PS O2 O3 2 CO1 H H L M - <td< td=""><td>CO1</td><td>Understan</td><td>d the Sta</td><td>tistical (</td><td>Quality (</td><td>Control t</td><td>echniqu</td><td>es in Industry</td><td></td><td></td><td></td><td></td></td<>	CO1	Understan	d the Sta	tistical (Quality (Control t	echniqu	es in Industry						
CO4 Study the usage of Acceptance of sampling plans for attributes CO4 Study the usage of Acceptance of sampling plans for attributes CO5 Learn the ATI curves for single and Double sampling plans CO6 Formation of Variable sampling plans. Mapping of Course Outcomes with Program outcomes (POS) (1/2/3 indicates strength of correlation) H-High, M-Medium, L-Low 1 COs/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS O2 O3 1 COs/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS O2 O3 2 CO1 H H L M - <td>CO2</td> <td><i>Estimate</i> t</td> <td>he contro</td> <td>l chart fo</td> <td>or variab</td> <td>les</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	CO2	<i>Estimate</i> t	he contro	l chart fo	or variab	les								
CO5 Learn the ATT curves for single and Double sampling plans CO6 Formation of Variable sampling plans. Mapping of Course Outcomes with Program outcomes (POs) (1/2/3 indicates strength of correlation) H-High, M-Medium, L-Low 1 COs/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS PS 1 COs/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS PS 2 CO1 H H L M - <	CO3	Compute	the concep	ot of Cor	ntrol cha	rt for att	ributes.							
CO6 Formation of Variable sampling plans. Mapping of Course Outcomes with Program outcomes (POs) (1/2/3 indicates strength of correlation) H-High, M-Medium, L-Low 1 COs/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS PS 1 COs/Pos PO1 H L M - M - - O2 O3 2 CO1 H H L M -	CO4	Study the	usage of	Accepta	nce of sa	ampling	plans fo	or attributes						
Mapping of Course Outcomes with Program outcomes (POs) (1/2/3 indicates strength of correlation) H-High, M-Medium, L-Low 1 COs/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS PS 1 COs/Pos PO1 H L M - M - - O2 O3 2 CO1 H H L M - - - - O2 O3 O3 O2 O3 2 CO3 H H L M -	CO5	Learn the	ATI curve	s for sin	gle and	Double	samplin	g plans						
(1/2/3 indicates strength of correlation) H-High, M-Medium, L-Low 1 COs/Pos PO1 PO2 PO3 PO4 PO5 PO6 PO7 PS01 PS PS 1 COs/Pos PO1 H H L M - 1 0 PS PS O3 0 1 PS PS O3 1 1 PS O3 0 1	CO6	Formation	1 of Varia	ble sam	oling pla	ins.								
1 Coategory Port FOA FO	Mapping of Course Outcomes with Program outcomes (POs)													
Category Coregory Contegory														
Category Contegory Category	1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PS	PS		
Category Catry Catry Categ	1										O2	03		
Category Category <td< td=""><td></td><td>CO1</td><td>Н</td><td>Н</td><td>L</td><td>М</td><td>-</td><td>М</td><td>-</td><td></td><td></td><td></td></td<>		CO1	Н	Н	L	М	-	М	-					
Category Catry Catry Categ		CO2	Н	Н	L	М	-	-	-					
Category Category Category 00 500 Part Tamil/Linguistic 1 H W H H Part Tamil/Linguistic 1 H W H H M Part Linguistic English H H W H H M Part Linguistic English H H W H H M Part III Sub W H W H H M Part III Sub W H W H H M Part III Sub W H M H H M Part II Sub Sub H H M H	2	CO3	Н	М	Н	Η	-	Н	-	Η				
Category Category 900 Part Part 1 H Tamil/Linguistic 900 900 Study Part II H Part Linguistic H H Part III Sudy M Part III Subscription H Part III Part H Part III Part H Advanced Tamil/ H H Advanced Tamil/ H H Activity Soft Skill H H Activity Activity H H	2	CO4	Н	М	М	М	-	-	-					
Category Category Category Part Emil/Linguistic Study Part II Core Part III Sub stream Part III Project Part III Project Part III Project Part V Basic/ Advanced Tamil/ EVS/VE/ SBE/ Soft Skill Part V Extension Activity		CO5	М	М	М	Η	-	Н	-					
		CO6	Н			Μ	-	М	-					
	3	Category	Part 1 Tamil/Linguistic Studv	Part II Linguistic English		ш ш	Part III Project		Part V Extension Activity					
4 Approval Academic Council Meeting	4	Approval	Academ	ic Coun	cil Meeti	ing	1	1	1	1	I			

UNIT INEED FOR STATISTICAL QUALITY CONTROL TECHNIQUE 12

Need for Statistical Quality Control techniques in Industry - Causes of Quality variation control charts – Use of the Shwhart - control chart - Specification and tolerance limits - 3 sigma limits - warning limits - application of theory of runs in quality control.

UNIT II CONTROL CHART FOR VARIABLES

Control chart for variables - X Chart - R chart - purpose of the charts - Basis of subgrouping - plotting X and R results - determining the trial control limits - Interpretation of control charts X and R

UNIT	III	CONTROL	CHART	FOR	ATTRIBUTES
12					

Control chart for attributes - purpose of the chart - P chart - np chart - construction of P and np chart - choice between chart for P and chart for np - construction of c-chart.

UNIT IV ACCEPTANCE OF SAMPLING PLANS FOR ATTRIBUTES 12

Acceptance of sampling plans for attributes - Producer's risk and consumer's risk - concepts of AQL, LTPD, AOQ, AOQL, ATI and ASN - single, double and Multiples sampling plans - OC, AOQ, ATI curves for single and double sampling plans.

UNIT V VARIABLE SAMPLING PLANS

12

Variable sampling plans - Sigma known and sigma unknown determination of n and k for one sided specification - OC curve.

TEXT BOOK:

- 1. Kapoor, V.K. and Gupta, S.P. (1978): Fundamentals of applied statistics, Sultan Chand & Sons.
- 2. Gupta, R.C. (1974): Statistical Quality Control.
- 3. Montgomery, D.C. (1983): Introduction to Statistical Quality Control, John Waley & Sons.

REFERENCE BOOK:

- 1. Grant, E, L. and Laven Worth, R.S.: Statistical Quality Control, McGraw Hill.
- 2. Statistical quality control methods by Irving Wingate Burr, 1976.
- 3. Statistical Quality Control by M. Jeya Chandra, 2001.
- 4. Ekambaram, S K. (1963): Statistical basis of Acceptance sampling, Asia Publishing House.

<u>SEMESTER I</u>

	STATISTICAL INFERENCE – 1	L	Т	Р	С					
	Total Contact Hours – 60	3	1	0	4					
P20MAP116	Prerequisite – UG Level Statistics									
	Course Coordinator Name & Department :- Mrs. B. Sumithra / Statistics									
COURSE OBJEC	CTIVES :- To orient the students to solve	the theorem	ns using	Fundam	ental notions					
and develop problem solving skills.										
COURSE OUTCOMES (COs)										

CO1	Understand	d the basi	c conce	pts of Es	stimatior	n Metho	ods						
CO2	Constructio	ons of sho	ortest con	nfidence	interval	S							
CO3	<i>Compute</i> for	undament	al notior	ns of inte	erval esti	mation							
CO4	Study the in	nformatio	n inequ	ality									
CO5	Expand the	e usage of	theorem	ıs									
CO6	Formation	of the lar	ge samp	le prope	erties of I	MLE							
	Mapping of Course Outcomes with Program outcomes (POs)												
(L/M/H indicates strength of correlation) H-High, M-Medium, L-Low													
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3		
	CO1	Н	Н	L			L	_	Н				
	CO2	Н		L			_	Н					
2	CO3	Н	М					Н					
	CO4	Н		М			М						
	CO5	М	М					Н					
	CO6	Н		Н			Н						
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/ EVS/VE/ SBE/	Part V Extension Activity					
4	Approval			~	Acad	emic C	ouncil Mee	eting					

UNIT I ESTIMATION

Parametric point estimation – properties of estimates – Consistency – weak consistency, consistency in the rth mean, strong consistency, Fisher's consistency and interrelated theorems. Sufficient condition for consistency, Unbiasedness – mean, median and modal unbiasedness;

sufficient statistics – Factorization theorem, Distributions admitting sufficient statistic, procedure for finding minimal sufficient statistic.

UNIT II INEQUALITY

The information inequality – Cramer-Rao (CR) inequality, Kiefer-Chapman-Robbins (KCR) inequality, CR inequality from KCR inequality, Bhattacharya inequality; Minimum variance bound estimator, Invariant (equivariant) estimators (concept only).

UNIT III THEOREMS

Uniformly minimum variance unbiased estimators (UMUE), A necessary and sufficient condition for an unbiased estimator to be a UMVUE; Completeness and Boundedly completeness; Relation between complete statistic and minimal sufficient statistic; Boundedly complete but not complete; Rao-Blackwell Theorem, Lehmann-Scheffes theorem

UNIT IV METHODS OF ESTIMATION

Methods of estimation – method of moments, method of maximum likelihood and the small sample properties. Large sample properties of MLE – Consistency, Asymptotic normality, Asymptotic efficiency.

UNIT V INTERVAL AND BAYES ESTIMATION

Interval estimation – Fundamental notions of interval estimation, shortest confidence intervals; Constructions of shortest confidence intervals.

Notion of Bayes estimation – concept of prior, posterior and conjugate priors. Simple problems involving quadratic error loss function – Elementary notions of minimax estimation – Simple illustrations.

TEXT BOOK:

1. Goon, A.M. Gupta M.K. and Das Gupta B.C., "An outline of statistical theory" -Vol II, The world press, Calcutta (1980).

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- 2. Lehmann E.I., "Theory of point estimation" Wiley Eastern (1983).
- 3. Rohatgi, V.K., "Statistical Inference "- Wiley Eastern (1986).

REFERENCE BOOK:

- 1. Hogg, R.V and Craig, A.T "An Int to Mathematical Statistics" 6thEdn. Pearson Education Pub. New Delhi. (2009)
- 2. Abraham Wald., "Sequential Analysis"- John Wiley & Sons(1959).
- 3. Mood, A.M, Graybill, F.A., and Bose D.C., "Introduction to Theory of Statistics" McGraw-Hill(1974).
- 4. Rao. C.R., "Linear Statistical Inference and its applications" Wiley Eastern(1998):.

		ADVANCED OPERATIONS L T P C RESEARCH-I										
P20	MAP117	Total Contact Hours - 60	3	1	0	4						
		Prerequisite – UG Level Statistics		I	1							
		Corequistie - Practical-I										
		Course Coordinator Name & Department	ourse Coordinator Name & Department :- Dr. M. Kavitha /Mathematics									
COUF	RSE OBJEC	TIVES :- To recognize the importance a Mathematical modeling in solv										
COUR	RSE OUTCO	DMES (COs)										
CO1	<i>Identify</i> an	d develop operational research models fr	om the	verbal de	scription	of the real system						
CO2		<i>d</i> the characteristics of different types of the decision making approaches and tools t				nents and the						
CO3	Usevariabl	es for formulating mathematical models ing, assignment and transportation problem	n mana			dustrial						
CO4	Apply the	concepts of game theory										
CO5	<i>Extract</i> the	xtract the concepts of PERT – CPM calculations										
CO6	-	<i>p</i> to design new simple models, like: CPM, PERT to improve decision –making and p critical thinking and objective analysis of decision problems.										

	Mapping of Course Outcomes with Program outcomes (POs)												
	(L/M/H indicates strength of correlation) H-High, M-Medium, L-Low												
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3		
	CO1	Н	Н	L			L						
	CO2	Н		L				Н	Н				
2	CO3	Н	М					Н					
2	CO4	Н		М			М						
	CO5	М	М					Н					
	CO6	Н		Н			Н						
3	Category	Humanities & Social Studies	Basic Sciences (BS)	Engg Sciences (ES)	Prof Co	Core Elective (CE)	Non-Major	Open Elective (OE)	Any other	Project/Term Paper/ Seminar/	Internship(PK)		
							· a						
4	Approval		Academic Council Meeting										

UNIT I LINEAR PROGRAMMING

Simplex method - Duality - Sensitivity analysis - Revised simplex method - Parametric linear programming.

UNIT II - ASSIGNMENT PROBLEM

Mathematical Formulation of an Assignment Problem – Assignment Algorithm - Unbalanced Assignment Models – Travelling Salesman Problems – Transportation Problems – Optimum solution.

UNIT III – SEQUENCING PROBLEM

Processing Each of n Jobs Through m Machines- Processing n Jobs Through 2 Machines-Processing n Jobs Through 3 Machines-Processing 2 Jobs Through m Machines-Processing n Jobs Through m Machines- Travelling Salesman Problem.

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UNIT IV – GAME THEORY

Game Theory – Two person zero sum game – The Maximin – Minimax principle – problems - Solution of 2 x 2 rectangular Games – Domination Property – $(2 \times n)$ and $(m \times 2)$ - graphical method – Problems.

UNIT V – SCHEDULING PROBLEMS

12

Network scheduling by PERT / CPM – Introduction – Network and basic components– Rules of Network construction – Time calculation in Networks – CPM. PERT – PERT calculations – Problems.

TEXT BOOK:

- 1. Kandiswarup, P.K.Gupta, Man Mohan, "Operations Research", Sultan Chand & Sons Education Publications, New Delhi, 12th Revised edition, 2004.
- 2. HamdyTaha, "Operations Research", PHI India Publication.
- 3. G. Srinivasan, Operations Research : Principles and Applications, Prentice Hall of India

REFERENCES:

- 1. V.Sundaresan, K.S.Ganapathy Subramanian, K.Ganesan, "Resource Management Techniques", A.R.Publications, 2012.
- 2. Prem Kumar Gupta D. S. Hira, Operations Research, 5th Edition, S. Chand & Company Ltd., Ram Nagar, New Delhi, 1998.
- 3. R.Paneerselvam, Operations Research, 2nd edition, Prentice Hall of India
- 4. Carl L. Sandblom and Horst A. Eiselt, Operations Research: A Model-Based Approach, Springer

P20MAP118	ADVANCED PROBABILITY THEORY	L	Т	Р	С						
	Total Contact Hours – 60	3	1	0	4						
	Prerequisite – UG Level Statistics										
	Course Coordinator Name & Department :- Dr.R.Ravikumar, Mathematics										
COURSE OBJEC	TIVES :- The aim of the course is to pay a	a special at	tention	to applic	cations of						

measure theory in the probability theory, understanding of LebesguemeasureandLebesgue integral with their applications..

COUR	RSE OUTCO	OMES (C	Os)											
CO1	Understan	nd the cor	ncept of	measure	theory									
CO2	<i>Gain</i> the a variables,	•			-		urable func	ctions, s	sequence	of rando	om			
CO3	Study the	concepts	of rando	m varia	bles, sig	ma-field	ls generate om variable	•						
CO4	Use Lebes	Lebesgue integral and its properties												
CO5	Apply mor	Applymonotone and continuity properties of probability measure												
CO6	<i>Learn</i> the	he functions of random variable												
	(L						gram outco ·High, M-N							
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3			
	CO1	Н	Н	L			L							
	CO2	Н		L				Н						
2	CO3	Н	М					Н	Н					
	CO4	Н		М			М							
	CO5	М	М					Н						
	CO6	Н		Н			Н							
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	Part III Core	Part III Substream	Part III Project	Part IV Basic/ Advanced Tamil/ EVS/VE/ SBE/	Part V Extension Activity						
				~										
4	Approval				Acad	emic C	ouncil Mee	eting						

A brief review of limit supremum, limit infimum and limit of sequence of real numbers.Sequence of sets, limit supremum, limit infimum and limit of sequence of sets, Monotone sequence of sets. Class of sets- Semi ring, ring, sigma ring (definition and examples only), field and sigma field. Borel sigma field and monotone class. Definition of minimal sigma field, generated sigma field and induced sigma field. Set functions, additive set functions and sigma additive set functions. Measure and its properties. Measure space. Probability measure, finite measure, sigma finite measure, complete measure, counting measure and signed measure (definition and examples only).

UNIT II

Outer measure, Lebesgue measure, Lebesgue –Stieltjes measure and its application in probability theory.Caratheodory extension theorem (statement only). Cantor set, Construction of cantor set, Measure and uncountability of a Cantor set. Measurable functions and properties (viz. linearity, product, maxima, minima, limit sup, limit inf, and modulus of measurable functions). Simple functions. Sequence of measurable functions. Point-wise convergence, almost everywhere convergence, uniform convergence, convergence in measure, convergence in pth mean (concept only).

UNIT III

Integral of non- negative simple function, integral of non-negative measurable functions and integral of measurable functions. Lebesgue integral and its properties. Monotone convergence theorem, Fatou's theorem, Lebesgue dominated convergence theorem. Lebesgue – 8 Stieltjesintegral and its reduction to Riemann-Stieltjes integral and Riemann integral. Absolute continuity and singularity of measures (definition only). Lebesgue decomposition theorem and Radon-Nykodym theorem (statement and applications only).

UNIT IV

Sample space and events, probability measure, probability space. Limit of sequence of events, monotone and continuity properties of probability measure. Independence of sequence of events, conditional probability and Bayes theorem. Borel- Cantelli lemma, Borel zero-one law and Kolmogorov 0-1 law.

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UNIT V

Random Variables, discrete and continuous-type random variables, induced probability measure and induced probability space, probability distribution and distribution function, properties of distribution function., mixture of distribution functions (concept only). Decomposition of distribution function-Jordan decomposition theorem. Functions of a random variable, random vectors, distribution function of random vector (concept only). Independence of sequence of random variables.

TEXT BOOKS

- 1. Jain, ,P.K. and Gupta, V.P.(2000). Lebesgue Measure and Integration, New Age International (P) Ltd., New Delhi (For Unit 2).
- 2. Kingman, J.F.C. and Taylor, S.J. (1977). A text book of Introduction to Measure Theory and Probability, 3rdEdn., Cambridge University Press, London (For Unit 1, Unit 2 and Unit 3)
- 3. Laha, R.G. and Rohatgi, V.K. (1979). Probability Theory, John Wiley, New York (For Unit 4 and Unit 5).

REFERENCE BOOKS

- 1. Bhat, B.R. (1999). Modern Probability Theory, 3rd Edition, New Age International Publishers.
- 2. Rohatgi, V.K. and Saleh, Ehsanes (2014). An Introduction to Probability Theory and Mathematical Statistics, Wiley Eastern Ltd. (For Unit 4 and Unit 5)
- 3. Roussas, G.G.(2014). An Introduction to Measure-Theoretic Probability, Academic Press, USA.

									L	Т	Р	С		
		ОРТ	'IMIZA'	ΓΙΟΝ	ГЕСНІ	NIQUE	S							
D2014	IAP119	Tot	al Contac	et Hour	rs – 60				3	1	0	4		
P20IV	IAPII9	Pre	requisite	– UG I	Level S	tatistics	5							
		Со	urse Coo	rdinato	r Name	& Dep	artment	:- Dr. M	I. Kavitł	na /N	Iathen	natics		
	SE OBJEC ic computati				atical co	oncepts	and prin	nciples t	o perfor	m nı	umeric	al and		
COUR	SE OUTCO	OMES (CO	s)											
CO1	Underst	Understand the concepts of optimization techniques.												
CO2	Estimat	Estimate the solution of LPP.												
CO3	Comput	<i>Compute</i> the Linear and Non-linear programming.												
CO4	Study th	ne concept o	of scienti	fic app	roach o	f operat	tion rese	earch.						
CO5		eclassificat												
CO6	Develop	todetermin	istic mod	lels of	followi	ng type	s : singl	e item st	atic mod	lel w	vith an	d without		
	price bre	eaks - Multi	ple item	static r	nodel w	ith stor	age lim	itation.						
	lapping of C													
1	L/M/H indic COs/Pos	PO1	PO2	PO3) H-H1 <u>8</u> PO4	$\frac{\text{gn, M-N}}{\text{PO5}}$	PO6	L-Low PO7	PSO1	Р	SO2	PSO3		
-	CO1	H	H	L	101	105	L	107	1501		502	1505		
	COI	п	п	L			L							
	CO2	Н		L				Н						
	CO3 H M H H													
2	CO4	Н	Н	М			М		-					
	CO5	М	М					Н	-					
	CO6	Н		Н			Н		-					

3		Category	Humanities & Social Studies (HS)	Basic Sciences (BS)	Engg Sciences (ES)	Professional Core (PC)	Core Elective (CE)	Non-Major Elective (NE)	Open Elective (OE)	Any other	Project/Term Paper/ Seminar/ Internship(PR)	
	4	Approv	val				Aca	demic C Meetir			· · · · ·	L

UNIT I LINEAR PROGRAMMING PROBLEM 12

Formulation of LPP. Graphical Method – Simplex Method – Artificial Variable Techniques, Big-M Method of solving LPP

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UNIT IIINTEGER PROGRAMMING

Cutting-plane algorithms - Branch and bound method - Zero-one implicit enumeration. Dynamic programming - elements of DP model - examples of DP models and computations - Solution of LPP by DP.

UNIT III NON-LINEAR PROGRAMMING

Kuhn-Tucker conditions – Lagrangian multipliers method - Quadratic programming-Geometric programming (without constraints).

UNIT IV QUEUING THEORY

Classification of queues - Detailed study of M/M/1 and M/M/C queues with finite and infinite capacity subject to general queue discipline - Pollazek-Khintchine formula - Tandem or series queues.

UNIT V INVENTORY MODELS

ABC inventory system - Deterministic models of following types : single item static model with and without price breaks - Multiple item static model with storage limitation - Probabilistic models of the following types : Continuous review model - Single period models.

TEXT BOOK:

- 1. Taha, H.A (1982), Operations Research An introduction, 5th edition, Prentice-Hall, New Delhi.Chapters 2, 3 (omit 3.6), 4, 5, 9 (omit 9.5.2), 10, 14 (omit 14.3.4, 14.3.5, 14.4.3, 14.5), 15 (omit 15.7, 15.8.2), 19 (omit 19.1.2, 19.2.1A), 20 (omit all Sections except 20.2.2, 20.2.3))
- V.SunderesanK.S.GanapathySubramaniam, K.Ganesan, Operations research, A.R.Publications, 3rd Edition.
- KantiSwarup, P.K. Gupta and ManMohan, Operations Research, 13thedition, Sultan Chand and Sons, 2007

REFERENCES:

- 1. Hillier and Liberman (1962), Introduction to Operations Research, McGraw Hill International Edition (Fourth edition).
- 2. Nirmal Singh Kambo (1982), Mathematical Programming Techniques, East-West Press (Revised Edition).
- 3. Philips, D. T, Ravindra and Solberg, J. J (1976), Operations Research Principles and Practice, Wiley, New York.
- 4. R.Pannerselvam, "Operations Research", Prentice Hall of India Private Limited,
 - 1. New Delhi, Second Edition, 2006.

P20MAP1L1	PRACTICAL - I	L	T	Р	С							
	Total Contact Hours – 30	0	0	4	2							
	Prerequisite course – Operations Research-I				·							
	Course Coordinator Name & Department:- Dr. M. Kavitha /Mathematics											
COURSE OBJ applications	ECTIVES:- To enable the students to know the important	ce of	operat	ion res	earch and its							
COURSE OUT	COMES (COs)											

CC	D1 (Unde	rstand	<i>nd</i> the need of practical knowledge in operation research.												
CC)2	Use c	of exper	iments in	our da	y today]	life.									
CC)3	Leari	<i>i</i> to giv	e extreme	practio	e to har	ndle an	d ex	xplain tł	norough	ly about	conce	pts.			
CC	D4 4	Apply	v all asp	bects of pa	rametr	ic applic	cations	in o	operatio	n resear	ch.					
CC)5 I	Demo	onstrate	the Calcu	ulation	of opera	ation re	esea	urch pro	blems.						
CC	06	Solvi	ng prob	olems usin	g opera	ation res	earch	tech	nique s	ystem.						
	I			Mapping of Course Outcomes with Program outcomes (POs) indicates strength of correlation) H-High, M-Medium, L-Low												
1	COs/I		PO 1	PO2PO3PO4PO5PO6PO7PSPPOSS												
2	CO1		H	М		L	Н		N	1	L	Н	1	0 2	0 3	
	CO2		Н	М		-	Η		Ν	1	-	Η			5	
	CO3		Н	Μ]	М	Η		N	1	М	Η	Н			
	CO4		Н	М		L	Н		N	1	L	Η	11			
	CO5		Н	М		-	Н		N	1	-	Η				
3	Categ	ory	Humanities & Social Studies	(HS) (HS) (HS) (BS) (BS) (BS) (BS) (BS) (BS) (BS) (ES) (ES) (Core (PC) (Core (PC)) (COre (PC)) (CE) Non-Major (CE) Non-Major (CE) (CE) (CE) (CE) (CE) (CE) (CE) (CE)												
4	Appro	oval					Acade		c Counc	il Meeti	ng					
-	rr										0					

I LINEAR PROGRAMMING

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- 1. Simplex Method; 2. Big M Method; 3. Two-phase Method; 4. Duality;
- 5. Dual Simplex Method; 6. Sensitivity Analysis; 7. Revised Simplex Method;
- 8. Parametric Programming.

II DYNAMIC PROGRAMMING

1) Examples of Dynamic Programming Models

2. Solution of Linear Programming Problems by Dynamic Programming

III NON-LINEAR PROGRAMMING

1. Kuhn-Tucker conditions; 2. Lagrangian Multipliers Method

3. QPP; 4. Geometric Programming (without constraints)

IV. QUEUING THEORY

1. (M/M/1) : (/FCFS); 2. (M/M/1) : (N /FCFS); 3. (M/M/c) : (/FCFS) 4. (M/M/c) : (N /FCFS); 5. Machine - Repairman Problem.

V. INVENTORY MODELS

1. Single Item Static Model; 2. Single Item Static Model with Price Breaks

- 3. Multiple Item Static Models with Limitations; 4. Continuous Review Mode
- 5. s S Policy.

TEXT BOOK:

- 1. Taha, H : Operations Research, Prentice Hall of India, 8th edition, 2007
- 2. Rao. S.S. : Engineering Optimization, New Age International (P) Ltd, New Delhi 2004
- 3. G. Srinivasan, Operations Research : Principles and Applications, Prentice Hall of India

REFERENCES:

- 5. V.Sundaresan, K.S.Ganapathy Subramanian, K.Ganesan, "Resource Management Techniques", A.R.Publications, 2012.
- 6. Prem Kumar Gupta D. S. Hira, Operations Research, 5th Edition, S. Chand & Company Ltd., Ram Nagar, New Delhi, 1998.
- 7. R.Paneerselvam, Operations Research, 2nd edition, Prentice Hall of India
- 8. Carl L. Sandblom and Horst A. Eiselt, Operations Research: A Model-Based Approach, Springer

SEMESTER II

	STATISTICAL INFERENCE – II	L	Т	Р	С
	Total Contact Hours - 60	3	1	0	4
P20MAP120	Prerequisite – Statistical Inference-I				
	Course Coordinator Name &Department	: - Mrs. E	3. Sumit	hra / Stat	istics

6

6

COUR	RSE OBJEC	TIVES :	- To orie	nt the st	udents to	o randoi	mized and	non-rai	ndomized	l tests				
and de	velop proble	m solving	g skills.											
COUR	RSE OUTCO	OMES (C	COs)											
CO1	Understan	<i>d</i> to know	v about S	equentia	al test									
CO2	<i>Estimate</i> to	Know th	ne basic i	non-para	ametric to	ests								
CO3	<i>Compute</i> c	<i>Compute</i> concept of sufficient statistics												
CO4	Study the usage of hypothesis testing													
CO5	<i>Expand</i> the Invariant tests													
CO6	Formation	<i>Formation</i> to gain the concept and properties												
	Mapping of Course Outcomes with Program outcomes (POs)													
	(L/M/H indicates strength of correlation) H-High, M-Medium, L-Low													
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3			
	CO1	Н	M	L			L	Н						
	CO2	Н	M	-			-	Н						
2	CO3	Н	M	Μ			М	Н						
	CO4	Н	М	L			L	Н	Η					
	CO5	Н	М	-			-	Н						
	CO6	Н	М	-			-	Н						
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity						
					~									
4	Approval	Academic Council Meeting												

UNIT I RANDOMIZED AND NON-RANDOMIZED TESTS

Randomized and non-randomized tests. The Neymann – Pearson fundamental lemma, Most Powerful tests, Uniformly most powerful test, Uniformly most powerful test for distributions with monotone likelihood ratio, A generalization of fundamental lemma.

UNIT II HYPOTHESIS TESTING

Unbiasedness for hypothesis testing, Uniformly most powerful unbiased tests, Unbiased tests for one parameter exponential family, Similar regions and complete sufficient statistics, Tests with Neymann Structure, Uniformly most powerful similar tests, Locally most powerful tests.

UNIT III INVARIANT TESTS

Invariant tests – maximal invariance, uniformly most powerful invariant tests, Likelihood Ratio test, Consistent tests.

UNIT IV NON-PARAMETRIC TESTS

One sample non-parametric tests – Kolmogorov–Smirnov test, Sign test, Wilcoxn Signed Rank test, Test for randomness, Two sample non-parametric tests, Kolmogorov Smirnov test, Wald-Wolfowitz run test, Mann-Whitney U test, Median test.

UNIT V SEQUENTIAL TEST

Sequential test – Basic Structure of Sequential tests – Sequential Probability Ratio Test (SPRT). Power and expected sample size of SPRT. Optimum properties of SPRT.

TEXT BOOK:

1. Goon, A.M. Gupta, M.K. Das Gupta (1980) : An Outline of Statistical Theory (Vol.II) The World Press Calcutta.

12

12

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- 2. Lehmann, E.L (1983): Testing Statistical Hypothesis, Wiley Eastern.
- 3. Rohatgi, V.K. (1986): An Introduction to probability theory and mathematical statistics, Wiley Eastern, New Delhi.

REFERENCE BOOK

- 1. Abraham Wald (1959) : Sequential Analysis, John Wiley & Sons.
- 2. Rao, C.R. (1998): Linear Statistical Inference and its Application, John Wiley, Second Edition.
- 3. Hogg, R.V and Craig, A.T "An Int to Mathematical Statistics" 6thEdn. Pearson Education Pub. New Delhi. (2009)
- 4. Mood, A.M, Graybill, F.A., and Bose D.C., "Introduction to Theory of Statistics" McGraw-Hill (1974).

		ADVANCED DISTRIBUTION THEORY	L	Т	Р	С						
		Total Contact Hours - 60	3	1	0	4						
P20M A	AP121	Prerequisite – Advanced Probability The	eory	I	I							
		Corequistie - Practical-II										
		Course Coordinator Name &Department	t :- Dr.R.	Ravikum	ar, Math	ematics						
		TIVES :- The main objective of this cour		llow the s	students	to learn the						
advanced	l techniqu	es of modeling real data from diverse disc	ipline									
COURSI	E OUTCO	OMES (COs)										
CO1	Simulate statistical models											

CO2	Account f	for import	ant theor	rems and	d concep	ts in m	ultivariat	e analysis	s.					
CO3	Understa	nd consist	ency, es	stimator	, MLE									
CO4	<i>Learn</i> wh	ole system	n of equ	ations w	ith mult	iple din	nensions/	variables						
CO5	Use non-c	entral dis	tributior	ns in real	l life pro	blems								
CO6	<i>Learn</i> the	concepts	of Linea	r Transf	ormation	ns and i	nner proo	duct spac	es					
		Mappin	g of Cou	urse Out	comes w	vith Pro	gram out	comes (P	POs)					
	(L	/M/H indi	cates str	ength of	f correlat	ion) H-	High, M	-Medium	, L-Low					
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3			
	CO1	Н	M M M											
	CO2	Н	Μ					Н	-					
2	CO3	М	Μ	L				М	Н					
2	CO4	Н	Μ	L				М						
	CO5	М	Μ					М						
	CO6	Н	Μ					Н	-					
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	Part III Core	Part III Substream	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity						
4	Approval		Academic Council Meeting											

UNIT I

12

Beta, Gamma, Cauchy, Lognormal, Logistic, Laplace, Logarithmic and Hyper-geometric distributions - Bivariate discrete distributions : Bivariate binomial and bivariate Poisson distributions – Multinominal distribution.

Non-central sampling distributions - Chi-square, t and F distributions and their properties - Compound and mixture of distributions: Binomial, Poisson and Normal distributions - Truncated distributions - Order statistics, their distributions and properties.

UNIT III

UNIT II

Multivariate Normal Distribution (singular and non-singular) - Characteristic function -Moments - Marginal and conditional distributions - Independence of variables - Linear transformation - Distribution of sample mean vector.

UNIT IV

12

12

Maximum likelihood estimates of the mean vector and dispersion matrix - Independences of maximum likelihood estimates of mean vector and dispersion matrix .

UNIT V

Distribution of quadratic forms in Normal variables - Independence of two quadratic forms and independence of quadratic form and linear form - Cochran's theorem.

TEXT BOOKS

- 1. Anderson, T. W (1984), An Introduction to Multivariate Statistical Analysis, John Wiley and Sons (Chapters 1 to 4 only).
- 2. David, H. A (1981), Order Statistics, John Wiley (Chapters 1 and 2 only).
- 3. Gupta, S. C and Kapoor, V. K (2002), Fundamentals of Mathematical Statistics, Sultan-Chand Publications, New Delhi. (For units 1 and 2 only).
- 4. Johnson, N. L and Kotz, S (1972), Distributions in Statistics, Continuous Univariate Distributions, Vols. I and II, John Wiley and Sons.
- 5. Johnson N. L, Kotz, S and Balakrishnan, N (1997), Discrete Multivariate Distribution, John Wiley and Sons, New York.
- 6. Searle, S. R (1971), Linear Models, John Wiley and Sons, New York (relevant chapters for Quadratic Forms only).

REFERRENCE BOOKS

- 1. Hogg, R.V and Craig, A.T (1978), Introduction to Mathematical Statistics, 4th edition, Colliner McMillan.
- 2. Rao, C. R (1973), Linear Statistical Inference and its Applications, Wiley Eastern.
- 3. Rohatgi, V. K (1984), An Introduction to Probability Theory and Mathematical Statistics, Wiley Eastern.

12

		AD	VANCI RES	ED OPE EARCI		NS	L	Т	Р		С		
P2	0MAP122	Total	Contact	Hours	- 60		3	1	0		4		
		Prereq	uisite –	Advanc	ed Opera	ations R	esearch	-I					
		Course	e Coordi	nator Na	ime & D	epartme	ent :- Dr	. M. Kav	vitha /Mat	hematics			
COUI	RSE OBJECT	FIVES :-							ations Res blems in i		d		
COU	RSE OUTCO	MES (C	Os)										
CO1	Describe th	<i>Describe</i> the operational research models from the verbal comments of the real system											
CO2		<i>erstand</i> the characteristics of different types of dynamic programming environments and ppropriate dynamic programming approaches and tools to be used in each type											
CO3		<i>Use</i> variables for formulating mathematical models in management science, industrial engineering, non-linear programming											
CO4	Apply to the stochastic programming .												
CO5	<i>Extract</i> the	concepts	of inve	entory m	odels.								
CO6	Develop to develop crit									n –makii	ng and		
		Mappir	ng of Co	urse Out	comes w	vith Prog	gram ou	tcomes (POs)				
		(L/M/H	indicate	s strengt	h of cor	relation) H-Hig	h, M-Me	dium, L-I	LOW			
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3		
	CO1	Н	М	М			-	Н					
	CO2	Н	-	-			-	Н	-				
2	CO3	Н	Μ	Μ			Μ	Н	Н				
2	CO4	Н	Μ	L			L	Н	-				
	CO5	Н	Μ	-			-	Н	-				
	CO6	Н	-	-			L	Н	1				

3	Category									
		Humanities & Social Studies	Basic Sciences (BS)	Engg Sciences (ES)	Professional Core (PC)	Core Elective (CE)	Non-Major Elective (NE)	Open Elective (OE)	Any other	Project/Term Paper/ Seminar/ Internship(PR)
4	Approval	I	Academic Council Meeting							

UNIT I INTEGER PROGRAMMING

Integer Programming – Pure and Mixed Integer programming problems – Cutting Plane Algorithm – Mixed Algorithm With proof. Additive and Zero One algorithm – Branch and Bound Method

UNIT II DYNAMIC PROGRAMMING

Dynamic Programming – Modeling and solving of recursive equations – Cargo Loading Model – Reliability Model – Warehousing Model – Investment Model. Solving of optimization problems of mathematical nature using dynamic programming models

UNIT III NETWORK MODELS

Scope of Network Applications-Network Definition-Minimal spanning the Algorithm-

Shortest Problem- Maximum flow model- Minimum cost capacitated flow problem-

Network representation-Linear Programming formulation-capacitated Network simplex algorithm.

algorium.

UNIT IV STOCHASTIC PROGRAMMING

12

12

Stochastic programming – Chance constrained optimization problems – E, V and EV models – simple applications

UNIT V DECISION THEORY

12

Steps in Decision theory approach types of decision making environments decision making under uncertainty, decision making under Rishk; posterior probabilities and Bayesia Analysis;

decision tree analysis, decision making with utilities.

TEXT BOOK:

- 4. Taha, H : Operations Research, Prentice Hall of India, 8th edition,2007
- 5. Rao. S.S. : Engineering Optimization, New Age International (P) Ltd, New Delhi 2004
- 6. G. Srinivasan, Operations Research : Principles and Applications, Prentice Hall of India

REFERENCES:

- 1. V.Sundaresan, K.S.Ganapathy Subramanian, K.Ganesan, "Resource Management Techniques", A.R.Publications, 2012.
- 2. Prem Kumar Gupta D. S. Hira, Operations Research, 5th Edition, S. Chand & Company Ltd., Ram Nagar, New Delhi, 1998.
- 3. R.Paneerselvam, Operations Research, 2nd edition, Prentice Hall of India
- 4. Carl L. Sandblom and Horst A. Eiselt, Operations Research: A Model-Based Approach, Springer

	ADVANCED NUMERICAL	L	Т	Р	С
	ANALYSIS				
P20MAP218	Total Contact Hours – 60	3	0	0	3
	Prerequisite – UG Numerical Methods				

	Course Coordinator Name &Department :- Ms.Sumithra/Mathematics											
techniq	RSE OBJEC ques for a van to understan	riety of prol	blems o	ccurring	in daily l	ife. At th	ne end o	of the co	urse, the			
COUR	RSE OUTCO	OMES (CO	s)									
CO1	solve an alg	gebraic or t	ranscen	dental ec	quation us	sing an aj	ppropria	ate nume	erical me	thod.		
CO2	demonstrat	te various n	umerica	al techni	ques such	as interp	polation	and cut	oic spline	es.		
CO3	<i>evaluate</i> a technique.	derivative a	at a valu	ie and ca	alculate a	definite	integral	l using a	n approp	oriate nu	merical	
CO4	apply different techniques to solve the ordinary differential equations											
CO5	Use numerical techniques to solve heat and wave differential equations											
CO6	<i>understand</i> the accuracy, convergence and the errors of various numerical techniques used in real life problems											
	(L	Mapping /M/H indica				-						
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3	
	CO1	Н	Μ	Μ			L	Н	Н			
	CO2	Н	Μ	-			-	Н				
2	CO3	Н	Μ	М			M	Н				
2	CO4	Н	Μ	L			L	Н				
	CO5	Н	Μ	-			-	Н				
	CO6	Н	М	-			-	Η				
3	Category	Humanities & Social Studies (HS)	Basic Sciences (BS)	Engg Sciences (ES)	Professional Core (PC)	Core Elective (CE)	Non-Major Elective (NE)	Open Elective (OE)	Any other	Project/Term Paper/ Seminar/	Internship(PK)	

UNIT-I ERROR ANALYSIS AND NUMERICAL SOLUTIONS OF ALGEBRAICEQUATIONS12

Definition and sources of errors, Propagation of errors, Sensitivity and conditioning, Stability and accuracy, Floating-point arithmetic and rounding errors.

Bisection method. Fixed-point iteration, Newton's method, Secant method, Convergence and order of convergence

UNIT-II LINEAR SYSTEMS OF EQUATIONS

Gauss Elimination, Gauss-Jordan method, LU decomposition, Gauss Jacobi method, Gauss-Seidel iteration method.

UNIT-III INTERPOLATION

Polynomial Interpolation: Interpolating polynomial, Lagrange and Newton divided difference interpolation, Error in interpolation, Finite difference formulas, Hermite Interpolation. Spline and Approximation: Cubic Spline.

UNIT-IVNUMERICAL DIFFERENTIATION AND INTEGRATION 12

Numerical differentiation with finite differences, Newton's forward formula, Newton's backward formula - Numerical integration: Trapezoidal rule, Simpson's 1/3 - rule, Simpson's 3/8 rule, Error estimates for Trapezoidal rule and Simpson's rule, Gauss quadrature formulas.

UNIT-V NUMERICAL SOLUTION OF ORDINARY DIFFERENTIAL EQUATIONS 12

Solution by Taylor series, Picard Method of successive approximations, Euler's Method, Modified Euler Method, Runge- Kutta Methods. Finite difference method for boundary value problems.

TEXT BOOKS:

12

1. M. K. Jain, S.R.K. Iyengar and R.K. Jain, Numerical Methods for Scientific and Engineering Computation, 6th Edition, New Age International, New Delhi, 2015.

2. R.L. Burden and J. D. Faires, Numerical Analysis, 9th Edition, Cengage Learning, 2011.

3. S. S. Sastry, Introductory Methods of Numerical Analysis, 4th Edition, PHI, 2015.

REFERENCE BOOKS:

- 1. C. F. Gerald and P. O. Wheatly, Applied Numerical Analysis, 7th Edition, Pearson LPE, 2009.
- 2. R. S. Gupta, Elements of Numerical Analysis, Cambridge University Press, 2nd Edition, 2015.
- 3. K. Atkinson, An Introduction to Numerical Analysis, John Wiley & Sons, 2nd Edition, 1989.

		MULTIVARIATE ANALYSIS	L	Τ	Р	С		
P20	MAP214	Total Contact Hours - 45	3	0	0	3		
		Prerequisite course – UG Level Mathem	atics					
		Course Coordinator Name & Department	t :- Mr.V.N	landakur	nar/Math	nematics		
COUR	RSE OBJEC	TIVES :-						
COUR	RSE OUTCO	DMES (COs)						
CO1	Learn dist	ribution of T ² -statistic						
CO2	Study Test	ting the equality of covariance matrices						
CO3	Use Agglo	merative techniques						
CO4	Compute Eigen value approach to obtain a simultaneous object and variable ordinations.							
CO5	Evaluate Standardization of variables and components special covariance structures							
CO6	Verify Fitting of regression equations with qualitative variables							
		Mapping of Course Outcomes with Prog	gram outco	omes (PC	Ds)			

	(L	/M/H indi	cates str	ength of	correlat	tion) H-	High, M-N	ledium,	L-Low		
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3
	CO1	Н	Μ	L			L				
	CO2	Н	Μ					Н			
2	CO3	Н	Μ	Μ			М	Н	Н		
2	CO4	Н	Μ	Μ			М				
	CO5	Н	Μ					Н			
	CO6	Н	М					Н			
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/ EVS/VE/SBE/	Part V Extension Activity			I
					~						
4	Approval		Academic Council Meeting								

UNIT I MULTIVARIATE ANALYSIS OF VARIANCE

Generalized T²-statistic - Likelihood ratio tests - distribution of T²-statistic - invariant property - Uses of T²-statistic - single sample, two sample and q sample problems - Problem of symmetry - Beheren - Fisher problem - Test for equality of subvectors – Profile analysis - Mabalanobis D²-statistic - Multivariate analysis of variance - one-way analysis.

UNIT II COVARIANCE MATRICES

Wishart matrix distribution (without proof) and its properties - Inferences from covariance matrices - Testing hypothesis for single covariance matrix - Testing the equality of covariance matrices - Testing the independence of sets of variables - Testing equality of several normal populations.

UNIT III HIERARCHICAL CLUSTERING TECHNIQUES

Standards of good classification - Procedures of classification into one of two populations with known probability distributions - Evaluation of classification function

- Fisher's linear discriminant functions - Determination of error rates by confusion matrix.

Cluster analysis – Distance and similarity measures - Hierarchical clustering techniques : Agglomerative techniques - Single linkage, complete linkage, average linkage methods – Partitioning method : K-means method.

UNIT IV PRINCIPAL COMPONENT ANALYSIS

Extraction of components - Properties and characteristics of components - Total variation, relative importance, hypothesis test on components - Standardization of variables and components special covariance structures.Correspondence analysis - Eigen value approach to obtain a simultaneous object and variable ordinations.

UNIT V CANONICAL CORRELATION ANALYSIS

Extraction of canonical correlations and their variable - Testing the significance of canonical correlation - Interpretation of canonical variables.Multiple regression analysis - Detection and correction of multi-collinearity problems using principal component method - Fitting of regression equations with qualitative variables as repressors - Logistic regression.

BOOKS FOR STUDY

- 1. Anderson, T. W (1984), An Introduction to Multivariate Statistical Analysis, John Wiley and Sons (Chapters 5 to 7, 9 to 12).
- 2. Johnson, R. A and Witchern, D. W (1992), Applied Multivariate Statistical Methods, Prentice-Hall of India Ltd (for Units 1, 3, 4 and 5).
- 3.Luding, J. A and Reynods, J. F (1988), Statistical Ecology A Premier on Methods on Computing, John Wiley & Sons.

BOOKS FOR REFERENCES :

- 1. Giri, N. C (1977), Multivariate Statistical Inference, Academic Press.
- 2. Morrison, D. F (1976), Multivariate Statistical Methods, 2nd edition, McGraw Hill.
- 3. Rao, C. R (1973), Linear Statistical Inference and its Applications, 2nd edition, John Wiley.
- 4. Richard A. Johnson, Dean W. Wichern, Applied Multivariate Statistical Analysis 6th Edition. McGraw Hill

			PRA	CTICA	LII		L	Т	Р	(2	
D2 0	MAP1L2	Total C	ontact H	Iours -	60		0	0	4		2	
F 20	WIAF ILZ	Prerequi	isite – A	dvanced	Distrib	ution Th	eory					
		Course	Coordina	ator Nan	ne &Dep	partment	:- Dr.R.F	Ravikum	ar, Math	ematics		
	RSE OBJEC			•				low the	students	to learn t	he	
advan	ced technique	es of mod	eling rea	l data fr	om dive	rse disci	pline					
COU	RSE OUTCO	OMES (C	Os)									
CO1	Review of	f linear es	timation	and bas	ic desig	ns						
CO2	Solve the	problems	on marg	ginal and	l conditi	onal dist	ributions					
CO3	Understa	<i>nd</i> the co	ncept of	fitting d	istributi	ons						
CO4		<i>Understand</i> the concept of fitting distributions <i>test</i> the variance in different experimental designs										
CO5	Study of			-		-	design					
CO6	Construct	-			-							
		Mappir	ng of Co	urse Out	comes v	vith Prog	gram outc	omes (P	Os)			
	(L	./M/H ind	icates st	rength o	f correla	tion) H-	High, M-	Medium	ı, L-Low			
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3	
	CO1	H	M	M			L	H				
	CO2	Н	Μ					H	-			
	CO3	H M M										
2	CO4	H	M	L				H	Н			
							L		H II			
	CO5 H M											
	CO6	H						Н				

3	Category		Part II Linguistic English	Part III Core	Part III Substream	Part III Project	Part IV Basic/ Advanced Tamil/ EVS/VE/ SBE/	Part V Extension Activity		
				~						
4	Approval	Academic Council Meeting								

I. Linear Models and Design of Experiment

- 1. Testing linear hypothesis in linear models
- 2. 2^4 and 3^3 factorial experiments -Total and Partial confounding.
- 3. Single replicate of 2⁴ factorial experiment
- 4. 2 x 3 Factorial experiment
- 5. 2 x 3 x 3 Factorial experiment
- 6. Split-plot, Split-Split plot experiments
- 7. Strip plot experiment
- 8. BIBD
- 9. PBIBD (2)
- 10. Lattice design
- 11. Youden Square design

II. Distributions

- 1. Fitting of a) Cauchy b) Lognormal c) Logistic d) Laplace and e) Truncated Binomial and Poisson distributions
- 2. Marginal and conditional distributions of multivariate normal distribution

TEXT BOOKS

- 7. Anderson, T. W (1984), An Introduction to Multivariate Statistical Analysis, John Wiley and Sons (Chapters 1 to 4 only).
- 8. David, H. A (1981), Order Statistics, John Wiley (Chapters 1 and 2 only).
- 9. Gupta, S. C and Kapoor, V. K (2002), Fundamentals of Mathematical Statistics, Sultan-Chand Publications, New Delhi. (For units 1 and 2 only).
- 10. Johnson, N. L and Kotz, S (1972), Distributions in Statistics, Continuous Univariate Distributions, Vols. I and II, John Wiley and Sons.
- 11. Johnson N. L, Kotz, S and Balakrishnan, N (1997), Discrete Multivariate Distribution, John Wiley and Sons, New York.
- 12. Searle, S. R (1971), Linear Models, John Wiley and Sons, New York (relevant chapters for Quadratic Forms only).

REFERRENCE BOOKS

- 4. Hogg, R.V and Craig, A.T (1978), Introduction to Mathematical Statistics, 4th edition, Colliner McMillan.
- 5. Rao, C. R (1973), Linear Statistical Inference and its Applications, Wiley Eastern.
- 6. Rohatgi, V. K (1984), An Introduction to Probability Theory and Mathematical Statistics, Wiley Eastern.

SEMESTER III

	SAMPLING TECHNIQUES	L	Т	Р	С
	Total Contact Hours - 60	3	1	0	4
P20MAP124	Prerequisite – Design of Experiments				
	Corequistie – Pratical-III				
	Course Coordinator Name &Department	nt :- Dr	.R.Ishv	variya/N	Iathematics

COURSE OBJECTIVES :- To orient the students to estimate various sampling techniques and to do

know the techniques of ratio and regression estimator

COURSE OUTCOMES (COs)

CO1	Understand sampling techniques
CO2	Apply Estimation of population mean and population sampling
CO3	<i>know</i> the Source of non-sampling errors
CO4	<i>Learn</i> the concept of Regression estimator
CO5	Study the concept of cluster sampling
CO6	Use the concept of Questionnaire formation and pilot survey

Mapping of Course Outcomes with Program outcomes (POs)

(L/M/H indicates strength of correlation) H-High, M-Medium, L-Low

1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3
	CO1	Н		L			L	Н			
	CO2	Н	Μ					М			
2	CO3	Н	Μ	Μ			М	Н			
2	CO4	Н		L			L	Μ	Н		
	CO5	Н	М					Н			
	CO6	Н	М	L				Н			
3	Category	Part 1 Tami/Linguistic	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/	~			
	Cate			~							

4	Approval	Academic Council Meeting	
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UNIT 1: RATIO AND REGRESSION ESTIMATORS

Asymptotic variance of ratio estimators - Bias in ratio estimation - Ratio estimation in stratified sampling - Combined and separate ratio estimators - Multivariate ratio estimators - Variance of regression estimators - Regression estimation in stratified sampling - Comparison of ratio and regression estimators.

UNIT 2: PROBABILITY PROPORTION TO SIZE WITH REPLACEMENT SAMPLING

Estimation of population mean, total – Selection of a ppswr sample – Comparison with simple random sampling with replacement – Estimation of gain due to ppswr sampling – The efficiency of ppswr sampling with respect to srswr for a given cost.

UNIT 3: CLUSTER SAMPLING

Estimate of mean per element and its variance - Optimum cluster size - Clusters of unequal size - Sampling with unequal probabilities with and without replacement - Various estimators and their mean square errors.

UNIT 4: TWO-STAGE SAMPLING AND TWO-PHASE SAMPLING

Two-Stage Sampling - Units of equal size - Variance of estimated mean, optimum sampling and sub-sampling fractions - Stratified sampling of first stage units - Units of unequal size - sampling with equal and unequal probabilities with and without replacement - Different estimates and their mean square errors.

Two-Phase Sampling - The technique and its uses - Double sampling for stratification - Estimate of the mean and its variance - Double sampling for regression estimation - Estimate of the mean and variance.

UNIT 5: LARGE SCALE SAMPLE SURVEYS

Source of non-sampling errors - Non response and its effects - Repeated measurements of subsamples and interpenetration subsamples - Questionnaire formation and pilot survey.

TEXT BOOKS:

1. William, G. Cochran (1977), Sampling Techniques, 3rd edition, Wiley Eastern Limited, New Delhi [Chapters 1, 2 (omit 2.11 to 2.16), 3 (omit 3.4 to 3.12), 4 (omit 4.7, 4.9 to 4.11), 5, 8 (omit 8.5, 8.7 to 8.13), 9 (omit 9.5 and 9.6)].

2. S. Sampath, Sampling Theory and Methods, Narosa Publications, 2000.

3. Mankal Narasinha Murthy, Sampling: Theory and Methods, Statistical Pub. Society, 1967.

REFERENCE BOOKS:

1. ParimalMukhopadhyay (1998), Theory and Methods of Survey Sampling, Prentice Hall of India, New Delhi.

2. Rank Yates (1981), Sampling Methods for Censuses and Surveys, 4th edition, Charles Griffin and Company Limited, London.

3. Des Raj, Sampling Theory, McGraw-Hill, 1968.

4. <u>MankalNarasinha Murthy</u>, Sampling: Theory and Methods, Statistical Pub. Society, 1967

		AD	CORY O ON)F	L	T	Р	C						
P201	P20MAP125		Total Contact Hours – 60						0	4				
			Prerequisite – UG Level Statistics											
		Course Coordinator Name & Department :- Mr.V.Nandakumar/Mathematics												
	COURSE OBJECTIVES: -To identify methods appropriate for solving problems. Apply methods to specific problems and the relation between the mean square error and variance of an estimator.													
COUR	COURSE OUTCOMES (COs)													
CO1	Understand minimum Variance Unbiased estimator													
CO2	<i>Estimate</i> th	he MVB e	estimator	rs - Cond	dition for	r MVB	estima	tors to	exist					
CO3	Compute s	ufficient	conditio	n for an	estimato	or to be c	consist	ent						
CO4	Study Max	imum Lik	kelihood	estimate	ors – Pro	operties								
CO5	Apply the	Rao–Blac	kwell th	eorem i	n applied	d proble	ms							
CO6	Use ratio o	f variance	es of two	indeper	ndent no	rmal po	pulatic	ons.						
Mappin	ng of Course	Outcome	es with P	rogram	outcome	es (POs)								
(L/M/F	(L/M/H indicates strength of correlation) H-High, M-Medium, L-Low													
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO 7	PSO1	PSO2	PSO3			

	CO1	Н	Μ	L			Μ	Н		
	CO2	Н		-			-	Н		
2	CO3	Н		Μ			Μ		Н	
	CO4	Н	Μ	L			L	Н		
	CO5	Н	Μ	-			-			
	CO6	Н	Μ	-			-	Н		
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	 Part III Core 	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/	×		
4	Approval	Academ	ic Cound	cil Meeti	ing					

UNIT 1: UNBIASEDNESS

Point Estimator and its optimal properties : Unbiasedness and asymptotic unbiasedness - Minimum Variance Estimators - Cramer-Rao Bound - Chapman-Robin Bound - Bhattacharya system of lower bounds.

UNIT 2: SUFFICIENCY

Sufficient Statistics - Completeness - bounded completeness - Complete sufficient statistics - Factorization theorem - Rao-Blackwell theorem - Lehman-Scehffe Theorem - Minimum Variance Bound Estimators.

UNIT 3: CONSISTENCY

ML Estimators - CAN Estimators - Moment Estimators - CAN properties of ML estimators and moment estimators - ML estimation based on grouped, truncated and censored data.

UNIT 4: OTHER METHODS OF ESTIMATION

Minimum Chi-square estimation - Bayesian Estimators - Estimation procedure for scale and location parameters - Sequential Estimation.

UNIT 5: INTERVAL ESTIMATION

Construction of shortest length confidence bounds based on sufficient statistics - Reliability estimation - Construction of confidence interval for reliability for one parameter family of pdf's.

TEXT BOOKS:

1. Gupta, S. C and Kapoor, V. K (2002), Fundamentals of Mathematical Statistics, Sultan Chand and Sons, New Delhi.

2. Hogg, R. V and Craig, A. T (2002), Introduction to Mathematical Statistics, Pearson

Education Asia, India.

3. Mood, A. M, Graybill, F. A and Boes, D. C (1998), Introduction to the Theory of Statistics,

McGraw-Hill, New York.

REFERENCE BOOKS:

1. Saxena, H. C (1985), Statistical Inference, Sultan Chand and Sons, New Delhi.

2. Bansilal and Arora (1989), New Mathematical Statistics, Satyaprakashan, New Delhi.

3.Kumar S M ,Theory of Estimation Paperback – 1 January 2014

4.Dr. Amarendra Mishra, Theory of Statistical Estimation Paperback – 26 August 2020

D2 01	MAP126	ADVANCED ACTUARIAL STATISTICS	L	Τ	P	С						
F 201	VIAT 120	Total Contact Hours – 60	3	1	0	4						
		Prerequisite – Statistical Inference-II										
	Course Coordinator Name & Department :- Mr.V.Nandakumar/Mathematics											
		CTIVES :- To orient the students to s nortality μx - Estimation of μx and deve			U	U						
COUR	SE OUTC	OMES (COs)										
CO1	Understar	stand to Nominal Rate of Interest										

CO2	<i>Estimate</i> the Accumulation and Present values of Annuities												
CO3	<i>Compute</i> the Purchase price of Annuities - Annuities involving income tax												
CO4	<i>Study</i> the life table of mortality												
CO5	<i>Learn</i> the Principles of insurances												
CO6	Use of premium techniques in real life												
Mappi	ng of Course	Outcome	es with P	rogram	outcome	es (POs))						
(L/M/I	H indicates s	trength of	correlat	ion) H-H	ligh, M-	Mediur	n, L-Lov	N					
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3		
	CO1	Н		L			Μ	Н					
	CO2	Н	Μ	-			-	Н					
2	CO3	Н	Μ	Μ			Μ		Н				
2	CO4	Н		Μ			L	Н					
	CO5	Н	М	-			-	Н					
	CO6	Н	М	-			-			PSO1 PSO2			
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	 Part III Core 	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity					
4	රී Approval	Academic Council Meeting											

UNIT 1: Utility theory, insurance and utility theory, model for individual claims and their sums, survival function, curtate future, lifetime force of mortality. Life tables and its relation with survival function, examples, assumptions for fractional ages, some analytical laws of mortality, select and ultimate tables.

UNIT 2: Multiple life functions, joint life and last survivor status, insurance and annuity benefits through multiple life functions, evaluation for special mortality laws.

Multiple decrement tables, central rates of multiples decrement, net single premiums and their numerical evaluations.

UNIT 3: Distribution of aggregate claims, compound Poisson distribution and its applications. Principles of compound interest, nominal and effective rate of interest and discount, force of interest and discount. Compound interest, accumulation factor, continuous compounding.

UNIT 4: Life insurance: insurance payable at the moment of death and at the end of the year of death level benefit insurance, endowment insurance. Deferred insurance and varying benefit insurance, recursions, commutation functions. Life annuities: single payment, continuous life annuities, discrete life annuities, life annuities with monthly payments, commutation functions, varying annuities, recursions, complete annuities- immediate and apportionable annuities due.

UNIT 5: Net premiums: continuous and discrete premiums, true monthly payment premiums, apportionable premiums, commutation functions, accumulation types benefits, payment premiums, apportionable premiums, commutation functions, accumulation types of benefits.

TEXT BOOKS:

1. Mathematical Basis of Life Assurance (IC-81) (2005), Published by Insurance Institute of

India, Bombay.

2. Benjamin and pollard, J. H (1980), Analysis of Mortality and other Actuarial Statistics,

Second Edition, Heinemann, London. Books for Reference:

3. Frenk Ayres, J. R (1983), Theory and Problems of Mathematics of Finance, Schaum's Outline

Series, McGraw-Hill book Company, Singapore.

4. Gupta, S. C and Kapoor, V. K (2001), Fundamentals of Applied Statistics, Sultan Chand and

Sons, New Delhi.

5. Shaillaja R Deshmuk (2009), Actuarial Statistics an Introduction using R, University Press,

India.

REFERENCE BOOKS:

1. <u>Shailaja R. Deshmukh</u>, Actuarial Statistics: An Introduction Using R Paperback – 1 January 2009

2. Dixit, S.P., Modi, C.S. & Joshi, R.V. (2002) Mathematical Basics of Life Assurance.

Insurance Institute of India, Mumbai.

Donald, D.W.A.(1975). Compound Interest and Annuities certain .Heinemann, London.
 Frank Ayres, J.R. (1983). Theory and problems of mathematics of finance.Schaum's outline series, McGraw Hill, Singapore.

			PRA	TICAL	-III		L	Т	Р	C				
			Total Contact Hours - 30						4	2				
P201	MAP1L3	Prerequisite – Sampling Techniques												
		Course Coordinator Name & Department :- Mr.V.Nandakumar/Mathematics												
COUR	RSE OBJEC	TIVES :	• To kno	w the ba	isic conc	cepts of	multiva	riate an	alysis, sa	ampling te	chniques			
and sta	tistical infer	ences												
COUR	COURSE OUTCOMES (COs)													
CO1	<i>Understand</i> the various multivariate analysis													
CO2	<i>Apply</i> techniques to solve one way multivariate analysis and Problem of Symmetry													
CO3	<i>Compute</i> E	stimation	like Rel	iability a	and Baye	esian								
CO4	Implement	the vario	us sampl	ing tech	niques									
CO5	<i>Study</i> and	analyze I	Profile A	nalysis,	Cluster	Analysi	S							
CO6	Learn diffe	erent sam	pling tec	hniques										
Mappi	ng of Course	Outcome	es with P	rogram	outcome	es (POs))							
(L/M/H	H indicates st	trength of	correlat	ion) H-H	High, M-	Mediur	n, L-Lo	W						
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3			
	CO1	Н	Μ	L			L	Н						
2	CO2	Н		-			-		-					
	CO3	Н	Μ	М			Μ	Н	-					

	CO4	H	Μ	Μ			L	Η	Η			
	CO5	Н		-			-	Н				
	CO6	Н	М	-			-					
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	 Part III Core 	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity				
4	Approval	Academ	Academic Council Meeting									

I. MULTIVARIATE ANALYSIS

- 1. Hottelling T²-statistic : Single, Double and q-Sample problems
- 2. Behren-Fisher problem
- 3. Test for equality of Sub-Vectors
- 4. Multivariate Analysis of variance one way analysis
- 5. Problem of Symmetry
- 6. Test for independence of sets of variables
- 7. Profile Analysis
- 8. Test for equality of Covariance matrices
- 9. Cluster Analysis
- 10. Discriminant analysis
- 11. Principal component analysis
- 12. Canonical correlation analysis

II. SAMPLING TECHNIQUES

- 1. Simple Random Sampling
- 2. Stratified Random Sampling
- 3. Ratio method of estimation
- 4. Regression method of estimation
- 5. Probability proportional to size method
- 6. Cluster Sampling
- 7. Two-stage sampling
- 8. Double Sampling.

III. STATISTICAL INFERENCE: ESTIMATION

- 1. ML estimators
- 2. Modified chi-square estimation
- 3. Reliability estimation
- 4. Bayesian Estimation
- 5. Confidence Interval

UNIT I MARKOV CHAINS

Stochastic Processes and Examples. Markov Chain – Introduction and Examples – Chapman– Kolmogorov Equations and Classifications of States – Limit Theorems. Transitions among Classes, The Gambler's Ruin Problem and Mean Time in Transient States.

UNIT II CONTINUOUS-TIME MARKOV CHAINS

Introduction – Continuous–Time Markov Chains – Birth and Death Processes – The Kolmogorov Differential Equations.

UNIT III RENEWAL THEORY

Introduction and Preliminaries – Distribution of the number of renewals – Limit Theorems – Wald's Equation – The Key Renewal Theorem.

UNIT IV BRANCHING PROCESSES

Introduction – Properties of Generating Functions – Probability of Extinction – Distribution of Total Number of Progeny.

UNIT V MARKOV PROCESSES WITH CONTINUOUS STATE SPACE 12

Introduction; Brownian Motion – Wiener Process – Differential Equations for a Wiener Process – Kolmogorov Equations.

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BOOK FOR STUDY:

- Ross, S. M (2006), Stochastic Processes, , 2nd edition , John Wiley and Sons, New York. Chapter 1 Unit 1 (Only 1.9)
 Chapter 4 Unit 1 (ExcludeExamples 4.3A – 4.3F and 4.5, 4.6, 4.7, 4.8)
 Chapter 5 Unit 2 (Exclude 5.4.1, 5.5, 5.6, 5.7, 5.8)
 Chapter 3 Unit 3 (Exclude 3.4.1, 3.4.2, 3.4.3, 3.5, 3.6, 3.7, 3.8)
- Medhi, J (1994), Stochastic Processes, New Age International Publications, 2nd edition, New Delhi. Chapter 9 Unit 4 (Exclude 9.5, 9.6, 9.7, 9.8, 9.9, 9.10)

Chapter 5 Unit 5 (Exclude 5.5, 5.6)

3. Basu, A. K (2001), Introduction to Stochastic Process, Narosa Publishing House, New Delhi.

BOOK FOR REFERENCE:

- 1. Karlin, S and Taylor, H. M (1975), A First Course in Stochastic Processes, Academic Press, New York.
- 2. Bhatt, U. N (1984), Elements of Applied Stochastic Processes, John Wiley, New York.
- 3. Parzen, E (1999), Stochastic Processes, SIAM, Philadelphia.

SEMESTER IV

P20MAP127	STATISTICAL QUALITY	L	Т	Р	С
	CONTORL				

		Total C	ontact H	Iours - (60		3	1	0		4		
		Prerequi	site – Ad	dvanced	Actuari	al Statis	stics						
		Course (Coordina	tor Nan	ne &Dep	artment	t :- Dr.R.	Ravikun	nar, Matl	nematics			
	RSE OBJEC / control, Mu				-		-	-		ge on Sta	tistical		
COU	RSE OUTCO	OMES (C	Os)										
CO1	Formulat	<i>ion</i> of qua	ality con	trol									
CO2	Understa	nd the Co	ntrol of 1	Means a	nd proce	ess varia	ability						
CO3	<i>Learn</i> the	<i>Learn</i> the concept of auto correlation in process data											
CO4	Apply the	Apply the concept of Regression equations											
CO5	Use the m	Use the methods of life time distribution											
CO6	Inculcate t	he metho	ds of UN	IVUE e	stimation	n.							
1	(L COs/Pos	/M/H indi PO1	0				gram out High, M PO6		,	PSO2	PSO3		
	CO1	Н	Μ	-			L	Н					
	CO2	Н	L	М			-						
2	CO3	Н	Μ	Μ			Μ	Н	Н				
2	CO4	Н	Μ	L			L						
	CO5	Н	L	-			-	Н					
	CO6	Н	М	L			-	Н					
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity					

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4	Approval			Acad	lemic C	ouncil M	leeting		

Unit 1:

Statistical process control : Moving average control chart – EWMA control chart.

CUSUM control chart : two sided and one sided procedures , V - mask technique, Tabular cusum and decision interval. Economic design of - chart – single assignable X cost model only.

Unit 2:

Multivariate Quality Control Chart : Control of Means and process variability. Modified Control Chart (chart only) and Acceptance control charts.

Statistical process control with auto correlated data: Sources and effects of auto correlation in process data – Model – Based approaches and Model – free approaches.

Unit 3:

Acceptance sampling plan for variables: Advantages and disadvantages – Single sample plans – one sided and two sided specifications – known and unknown sigma.

Continuous sampling plans : CSP-1, CSP-2 and CSP-3 - properties – (statement only).

Unit 4:

Reliability : Definition, applications, Reliability function, Cumulative distribution function – Failure rate function – Hazard rate function – Reliability in terms of hazard rate and failure rate density – Bath tub Curve – Conditional Reliability.

Reliability measures: Mean time to failure, Variance of failure distribution, median time to failure and mode time to failure – Simple problems.

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Life time distribution: Exponential failure model – Derivation – Properties – Estimation of mean life and reliability estimation (with Complete Samples) – UMVUE estimation.

Two parameter exponential model – Estimation of mean life and reliability estimation with complete samples.

Books for study :

1. Montgomery. D.C. (2005) Introduction to Statistical Quality Control, 5th edn. John Wiley (For Unit – I, II & III)

2. Charles E. Ebling (2000) An introduction to Reliability and Maintainability. (For Unit -IV)

3. Sinha S.K. and Kale. S.K Life testing and Reliability Estimation (For Unit - V) (1998)

Books for Reference :

1. Duncan. A.J. (1986) Quality Control and Industrial Statistics, Irwin Homewood

2. Grant., E.L. and Statistical Quality Control, McGraw Hill Leavenworth.R.S. (1980)

	ADVANCED LEVEL IN TESTING OF HYPOTHESIS	L	Т	Р	С							
	Total Contact Hours – 60	3	1	0	4							
P20MAP1	Prerequisite – Advanced Theory of Estin	nation	I									
	Corequistie - Practical –IV	requistie - Practical –IV										
	Course Coordinator Name & Departmen	Course Coordinator Name & Department :- Dr.R.Ishwariya / Mathematics										
COURSE O	BJECTIVES :- To introduce the concept of sin	nple and	composit	e hypoth	neses and solve							
	problems using powerful tests,	Likeliho	ood Ratio	Test, tes	st of							
	significance and non-parametr	ic metho	ds									
COURSE O	JTCOMES (COs)											
CO1 Unde	CO1 Understand to develop Hypothesis											
CO2 Know	the Critical regions and sufficient statistics											

CO3	Gain the co	oncept of	Likeliho	od Ratio	o Test (L	RT)								
CO4	Learn the	usage of C	One-taile	d and tw	vo-tailed	tests								
CO5	Use the Sig	gn test for	one sam	ple										
CO6	Apply the S	Apply the Sign test for two samples												
		Mapping of Course Outcomes with Program outcomes (POs)												
	(L	/M/H indi	cates str	ength of	f correlat	tion) H-	High, M	-Medium	, L-Low					
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3			
	CO1	Н	H M M L H											
	CO2	Н		-			-							
2	CO3	Н	М	Μ			М	Н	Н					
	CO4	Н	М	L			L	Н						
	CO5	Н	Μ	-			-	Н	-					
	CO6	Н		L			-							
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity						
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4	Approval		Academic Council Meeting											

Unit 1: MP and UMP Test Procedures

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Formulation of Hypothesis testing - MP and UMP level α test procedures – Neymann-Pearson Fundamental Lemma - Distributions with MLR property – Karlin-Rubin Theorem - LMP Test procedures.

Unit 2:Test procedures for Two-sided Hypothesis 12

Generalized Fundamental Lemma - UMP test procedures for two sided hypotheses on one parameter exponential family - Likelihood Ratio Test procedures - UMP test procedures in presence of nuisance parameters.

Unit 3: Unbiased and Invariant test Procedures

Unbiased tests - Similar tests and tests with Neyman structure - UMP unbiased test procedures in one parameter exponential family - LMP unbiased tests - Invariant tests and MP invariant tests.

Unit 4: SPRT Procedure

Fundamental concepts - SPRT procedures for testing simple hypotheses versus simple alternative - Relationship between SPRT and Random walk - Optimum properties of SPRT - Derivation of power function and ASN function for SPRT procedures relating to Binomial, Poisson, Exponential and Normal distributions.

Unit 5: Confidence Interval and Non Parametric Tests

Relationship between confidence interval and Hypotheses testing problems - Derivation of UMA confidence interval for the parameters of Normal distributions - Non parametric tests : Sign test, Wilcoxon signed ranks test, Man-Whitney U-Test, Kolmogorov-Smirnov one sample and two sample test procedures.

Books for study:

- 1. Ferguson, T. S (1967), Mathematical Statistics A Decision Theoretic Approach, Academic Press.
- 2. Lehmann, E. L (1986), Testing Statistical Hypothesis, John Wiley.

Books for Reference:

- 1. Rohatgi, V. K (1984), An Introduction to Probability Theory and Mathematical Statistics, Wiley Eastern.
- 2. Gibbons, J. D (1985), Non-parametric Methods in Statistics, Second Edition, Marcel Dekker.

	L	Т	Р	С
PRACTICAL – IV				

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		Total C	ontact F	Iours - "	30		0	0	4		2		
							Ŭ	U			-		
P20	MAP1L4	Prerequi	site – Te	esting of	Hypoth	esis							
		Course (Coordina	tor Nan	ne &Dep	artment	t :- Mr.V.I	Nandaku	mar/Mat	hematics			
COUR	RSE OBJEC	TIVES :-	To knov	v the bas	sic conce	epts of s	statistics a	nd make	statistica	al applica	tions		
in the o	context of pr	oblems in	biologic	al and s	ocial sci	ences.							
COUR	RSE OUTCO	OMES (C	Os)										
CO1	Understan	d the me	thods of	Process	control								
CO2	Apply tech	echniques to analysis											
CO3	Compute S	te Sequential sampling plan for variables											
CO4	Implement	aplement ratio tests											
CO5	<i>Study</i> and	<i>tudy</i> and analyze Shainin Lot Plot method.											
CO6	<i>Learn</i> Con	fidence in	tervals										
		Mappin	g of Cou	urse Out	comes w	vith Pro	gram outc	omes (PO	Os)				
	(L	/M/H indi	cates str	ength of	f correlat	tion) H-	High, M-	Medium,	L-Low				
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3		
	CO1	Н	Μ	Μ			М						
	CO2	Н	М	-			-	Н	-				
2	CO3	Н	L	Μ			М		Н				
	CO4	Н	Μ	L			L	Η					
	CO5	Н	Μ	Μ			-	Η					
	CO6	Н	L	-			L						
		stic	,lish	e	٩	ect	ic/ nil/ E/	ion					
3	gory	: 1 ngui	II Eng	[Coi	I Sul am	Proje	Basi I Tar	ctens vity					
	Category	Part 1 il/Ling	Part II uistic Er	Part III Core	Part III Sub stream	III	Part IV Basic/ Advanced Tami	V Exten Activity					
		Part 1 Tamil/Linguistic	Part II Linguistic English	Paı	Pa	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity					
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4	Approval			Acad	lemic C	ouncil Me	eeting		

I. PROCESS CONTROL

- 1. Control charts:
- 2. X-bar, R, σ , p, np, c, u (fixed and variable sample sizes)
- 3. Sloping control charts
- 4. Group Control charts
- 5. CV chart
- 6. Modified control charts
- 7. Median and mid-range charts
- 8. Charts for moving averages
- 9. Process capability analysis

II. PRODUCTION CONTROL

- 1. Sampling Plans: multiple, sequential plans
- 2. Variable sampling plans with known and unknown σ
- 3. Sequential sampling plan for variables
- 4. Chain sampling plans
- 5. Continuous sampling plans
- 6. MAPD plan
- 7. Shainin Lot Plot method.

III. STATISTICAL INFERENCE : TESTING OF HYPOTHESES 10

- 1. Most powerful tests
- 2. Uniformly most powerful tests
- 3. Sequential probability ratio tests
- 4. Likelihood ratio tests
- 5. Non-parametric tests
- 6. Confidence intervals

	SPSS PACKAGE	L	Т	Р	С
P20MAP149	Total Contact Hours - 60	3	0	0	3
	Prerequisite – R Package				

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		Course (Coordina	ator Nan	ne &Dep	artment	t :- Mrs.]	B. Sumi	ithra / St	atistics			
COUR	SE OBJEC	TIVES :-	• To orie	nt the st	udents to	o solve t	the probl	ems usi	ng SPSS	Package			
and dev	velop proble	m solving	skills.										
COUR	SE OUTCO	OMES (C	Os)										
CO1	Understand	Understand to know about SPSS package											
CO2	<i>Estimate</i> to	Estimate to Know the basic functions of SPSS											
CO3	Compute c	Compute concept of SPSS functions											
CO4	Study the u	Study the usage of SPSS package in Graphs, solving problems.											
CO5	<i>Expand</i> the SPSS package for vector and matrix												
CO6	<i>Formation</i> to gain the concept of testing of hypothesis in SPSS												
		Mappin	g of Cou	urse Out	comes w	ith Pro	gram out	comes ((POs)				
	(L	/M/H indi	cates str	ength of	f correlat	tion) H-	High, M	-Mediu	m, L-Lov	W			
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3		
	CO1	Н	Μ	L			L	H					
	CO2	Н	L				-	Н					
2	CO3	Н	Μ	Μ			Μ	Н					
2	CO4	Н	Μ	L			L	Н	Н				
	CO5	Н	Μ				-	Н					
	CO6	Н	L				-	Н					
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity					
		Participant Tage											

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UNIT I DATAHANDLING

Open SPSS data file – save – import from other data source – data entry – labeling for dummy numbers - recode in to same variable – recode in to different variable – transpose of data – insert variables and cases – merge variables and cases.

UNIT II DATA HANDLING

Split – select cases – compute total scores – table looks – Changing column - font style and sizes

UNIT III DIAGRAMMATICREPRESENTATION

Simple Bar diagram – Multiple bar diagram – Sub-divided Bar diagram - Percentage diagram - Pie Diagram – Frequency Table – Histogram – Scatter diagram – Box plot.

UNIT IV DESCRIPTIVE STATISTICS

Mean, Median, Mode, SD- Skewness- Kurtosis. Correlation – Karl Pearson's and Spearman's Rank Correlation, Regression analysis: Simple and Multiple Regression Analysis [Enter and stepwise methods]

UNIT V TESTING OF HYPOTHESIS

Parametric – One sample – Two sample Independent t – test – Paired t – test. Non – parametric: One sample KS test- Mann-Whitney U test – Wilcoxon Signed Rank test - Kruskal Wallis test – Friedman test- Chi- square test. Analysis of variance: One way and Two way ANOVA.

Text Books:

- 1. Agresti, A. and Findlay., B., "Statistical Analysis for the Social Science"- 4th Edition. Prentice Hall, New Jersey(2008).
- 2. Clifford E.Lunneborg, "Data analysis by resampling: concepts and applications" -Dusbury Thomson learning. Australia (2000).
- 3. Everitt, B.S and Dunn, G., "Applied multivariate data analysis" Arnold London. (2001).

Reference Books:

- 1. Jeremy J. Foster., "Data analysis using SPSS for windows" New edition, Versions 8-10. Sage publications, London(2001).
- 2. Michael S. Louis., "Beck Data analysis an introduction, Series: quantitative applications in the social sciences" Sage. Publications, London(1995).
- 3. Field, A. P., "Discovering Statistics using SPSS (Introducing Statistical Method)" Oriental Press, Chennai, India (2009).
- 4. George, D. SPSS for Windows Step-by-Step: A Simple Guide and Reference 18.0 Update Eleventh Edition. Allyn and Bacon, Boston, MA, USA (2011).

		REAL ANALYSIS AND MATRICES THEORY	L	T	Р	С
P20	MAP143	Total Contact Hours - 45	3	0	0	3
		Prerequisite – UG Level Mathematics	<u> </u>			
		Course Coordinator Name &Department :-	- Dr.R.A	mbrose	Prabhu/Ma	athematics
COUR	RSE OBJEC	TIVES :- To orient the students to study the	e sequen	ce and s	eries, Rier	mann integral,
		l variables, matrix theory problems and deve				
COUR	RSE OUTCO	OMES (COs)				
CO1	Understar	nd the sequences and series of functions				
CO2	Estimatet	neRiemann - Stieltjes integral				
CO3	Compute	the functions of several variables				
CO4	Study abo	ut the vector space and sub-space				
CO5	Expand th	e matrices with properties				
CO6	Formation	nofcanonical, triangular forms and Quadratic	e forms			
	<u>I</u>	Mapping of Course Outcomes with Progra	am outco	omes (P	Os)	

	(L	/M/H indica	ates strer	ngth of o	correlatio	on) H-Hi	igh, M-N	Iedium	, L-Low		
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3
	CO1	Н	Н	L			L	Μ			
	CO2	Н	L					Н			
2	CO3	Н	М	М			М	Μ	Н		
2	CO4	Н	Μ	L			L	Н			
	CO5	Н	М					Н			
	CO6	Н	Н					Μ			
3	Category	Humanities & Social Studies (HS)	Basic Sciences (BS)	Engg Sciences (FS)	Prof Co	Core Elective (CE)	Non-Major Elective (NE)	Open Elective (OE)	Any other	Project/Term Paper/ Seminar/	Internship(PR)
					~						
4	Approval		Academic Council Meeting								

UNIT – I SEQUENCES AND SERIES

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Convergence of infinite numerical sequences and series (review only), Absolute and conditional Convergence, Sequences and series of functions,Pointwise and Uniform convergence, Tests for Uniform convergence Properties of Uniform convergence

UNIT –IIRIEMANN – STIELTIES INTEGRAL

Definition and properties Integrals with step function and monotonic functions as integrators

and their properties Mean value theorem, Taylors theorem, Evaluation of Riemann - Stieltjes integral Fundamental theorem.

UNIT-III FUNCTIONS OF SEVERAL VARIABLES

Limits and continuity Partial derivatives and Differentiability - Properties of differentiable functions Higher order derivatives and differentials Young and Schwartz theorems Taylors theorem - Maxima and Minima Extrema under constraints.

UNIT- IV VECTOR SPACE

Vector space and sub-space Linear independence and orthogonality, Dimension and basis of a

vector space, Orthonormal basis Gram-Schmidt orthogonalization, Inner product space, Simultaneous

linear equations (homogeneous and non-homogeneous)

UNIT – V MARTICES

Rank, inverse, trace and their properties Characteristic roots and vectors, Idempotent and partitioned matrices G-inverse and Moore Penrose inverse - their properties, Reduction of a matrix into diagonal, echelon, canonical and triangular forms Quadratic forms, reductions of different types Definite quadratic forms Cochran s theorem.

BOOK FOR STUDY:

- 1. Principles of Mathematical Analysis, Walter Rudin, Third Edition, Mcgraw Hill, 1976.
- 2. Malik .S.C. and Arora(1987): Mathematical Analysis, Wiley Eastern Ltd
- 3. Datta, K.E, Matrix and Linear Algebra, Prentice-Hall of India Private Ltd, 1991.
- 4. Rao, C.R, Linear Statistical Inference and its Applications, Wiley Eastern Ltd, 1973.

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BOOK FOR REFERENCES:

- 1. A Basic Course in Real Analysis by Ajit Kumar and S. Kumaresan, CRC press, Taylor and Francis.
- 2. Mathematical Analysis Tom M Apostal, Narosa publishing house, New Delhi
- 3. Searle, S.R, Matrix Algebra useful for Statistics, John Wiley, NY, 1982.
- 4. Gilbert and Gilbert, Linear Algebra and Matrix Theory, Elsevier Publications, 2005.
- Graybill, F.A. Matrices and applications in statistics, Wadsworth Publishing Company, Belmont, California, USA, 1983.
- 6. 5. Ramachandra Rao, A.andBhimasankaran, P, Linear Algebra , TMH, 1992.

P20MAP145		R PACKAGE	L	Т	Р	С				
		Total Contact Hours - 45	3	3 0 0		3				
		Prerequisite – UG Level Statistics								
		Course Coordinator Name & Department :- Mrs. B. Sumithra / Statistics								
COURSE OBJECTIVES :- To orient the students to solve the problems using R Package										
and develop problem solvingskills.										
COURSE OUTCOMES (COs)										
CO1	Understand to know about R package									
CO2	<i>Estimate</i> to Know the basic functions of R									
CO3	Compute concept of R functions									
CO4	<i>Study</i> the usage of R package in Graphs, solving problems.									
CO5	<i>Expand</i> the R package for vector and matrix									
CO6	Formation to gain the concept of homogeneous equations									

Mapping of Course Outcomes with Program outcomes (POs)											
(L/M/H indicates strength of correlation) H-High, M-Medium, L-Low											
1	COs/Pos	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PSO1	PSO2	PSO3
2	CO1	Н	Μ				L	Н			
	CO2	Н	L				Μ	Н			
	CO3	Н	М	Μ				Н			
	CO4	Н	Μ	L			М	Н	Н		
	CO5	Н	Μ					Н			
	CO6	Н	L	М			L	Н			
3	Category	Part 1 Tamil/Linguistic	Part II Linguistic English	Part III Core	Part III Sub stream	Part III Project	Part IV Basic/ Advanced Tamil/	Part V Extension Activity			
					~						
4	Approval	Academic Council Meeting									

UNIT I OVERVIEW OF R

 $\label{eq:constraint} \begin{array}{l} \text{Overview of } R \ \text{Environment} - R \ \text{editor} - \text{Workspace} - \text{Data type} - \text{Importing and Exporting} \\ \text{Data} - \text{Basic Computational Ideas} - \text{Merges in } R \end{array}$

UNIT II MATRIX

Matrix Determinant – Inverse – Transpose – Trace – Eigen Values and Eigen Vectors – Construction of Bar, Pie, Histogram, Line Chart, Box Plot, Scatter Plot

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UNIT IIIPARAMETRIC AND NON-PARAMETRIC TESTS

Parametric and Non Parametric testing of Statistical Hypothesis – One Sample t test – two group t test – paired t test – one way ANOVA- two way ANOVA – Latin Square Design – Sign Test – Wilcoxon – MannWitney – Kruskal Wallis

UNIT IV SIMPLE CORRELATION

Simple Correlation - Linear Regression – Multiple Linear Regression – Testing for overall significance of Model Coefficients – Testing for Individual Regression Coefficients – Outliers Detection – Dealing with Multi-collinearity

UNIT V CONTROL CHARTS

Control Charts – Variable Control Chart - x, R, S. Attribute Control Chart- p, np, c, u. CUSUM Control Chart, EWMA Control Chart, Process Capability Analysis.

TEXT BOOK:

- 1. Bhuvaneswari .V and Devi .T, "Big Data Analytics: A Practitioner's Approach",-Department of Computer Applications, BharathiarUnivresity (2016).
- 2. Bhuvaneswari .V, "Data Analytics with R Step by Step" Lean Publishers (2016).
- Norman Matloff., "The Art of R Programming A Tour of Statistical Software Design" No Starch Press (2011).

REFERENCE BOOK:

- 1. Michael J. Crawle., "The R Book"- Wiley (2008).
- 2. John. M., "Statistical Analysiswith R.", Tata McGraw Hill Publishing Co. Ltd (2010).
- 3. Learning Statistics using R By RndallE.Schumacker, Sage Publication
- 4. R for Everyone By Jared P.Lander, Pearson Education

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