

Syllabus for Mathematics (MA)

Linear Algebra: Finite dimensional vector spaces; Linear transformations and their matrix representations, rank; systems of linear equations, eigen values and eigen vectors, minimal polynomial, Cayley–Hamilton Theorem, diagonalisation, Hermitian, Skew–Hermitian and unitary matrices; Finite dimensional inner product spaces, Gram–Schmidt orthonormalization process, self–adjoint operators.

Complex Analysis: Analytic functions, conformal mappings, bilinear transformations; complex integration: Cauchy’s integral theorem and formula; Liouville’s theorem, maximum modulus principle; Taylor and Laurent’s series; residue theorem and applications for evaluating real integrals.

Real Analysis: Sequences and series of functions, uniform convergence, power series, Fourier series, functions of several variables, maxima, minima; Riemann integration, multiple integrals, line, surface and volume integrals, theorems of Green, Stokes and Gauss; metric spaces, completeness, Weierstrass approximation theorem, compactness; Lebesgue measure, measurable functions; Lebesgue integral, Fatou’s lemma, dominated convergence theorem.

Ordinary Differential Equations: First order ordinary differential equations, existence and uniqueness theorems, systems of linear first order ordinary differential equations, linear ordinary differential equations of higher order with constant coefficients; linear second order ordinary differential equations with variable coefficients; method of Laplace transforms for solving ordinary differential equations, series solutions; Legendre and Bessel functions and their orthogonality.

Algebra: Normal subgroups and homomorphism theorems, automorphisms; Group actions, Sylow’s theorems and their applications; Euclidean domains, Principal ideal domains and unique factorization domains. Prime ideals and maximal ideals in commutative rings; Fields, finite fields.

Functional Analysis: Banach spaces, Hahn–Banach extension theorem, open mapping and closed graph theorems, principle of uniform boundedness; Hilbert spaces, orthonormal bases, Riesz representation theorem, bounded linear operators.

Numerical Analysis: Numerical solution of algebraic and transcendental equations: bisection, secant method, Newton–Raphson method, fixed point iteration; interpolation: error of polynomial interpolation, Lagrange, Newton interpolations; numerical differentiation; numerical integration: Trapezoidal and Simpson rules, Gauss Legendre quadrature, method of undetermined parameters; least square polynomial approximation; numerical solution of systems of linear equations: direct methods

(Gauss elimination, LU decomposition); iterative methods (Jacobi and Gauss–Seidel); matrix eigenvalue problems: power method, numerical solution of ordinary differential equations: initial value problems: Taylor series methods, Euler’s method, Runge–Kutta methods.

Partial Differential Equations: Linear and quasilinear first order partial differential equations, method of characteristics; second order linear equations in two variables and their classification; Cauchy, Dirichlet and Neumann problems; solutions of Laplace, wave and diffusion equations in two variables; Fourier series and Fourier transform and Laplace transform methods of solutions for the above equations.

Mechanics: Virtual work, Lagrange’s equations for holonomic systems, Hamiltonian equations.

Topology: Basic concepts of topology, product topology, connectedness, compactness, countability and separation axioms, Urysohn’s Lemma.

Probability and Statistics: Probability space, conditional probability, Bayes theorem, independence, Random variables, joint and conditional distributions, standard probability distributions and their properties, expectation, conditional expectation, moments; Weak and strong law of large numbers, central limit theorem; Sampling distributions, UMVU estimators, maximum likelihood estimators, Testing of hypotheses, standard parametric tests based on normal, χ^2 , t , F – distributions; Linear regression; Interval estimation.

Linear programming: Linear programming problem and its formulation, convex sets and their properties, graphical method, basic feasible solution, simplex method, big–M and two phase methods; infeasible and unbounded LPP’s, alternate optima; Dual problem and duality theorems, dual simplex method and its application in post optimality analysis; Balanced and unbalanced transportation problems, $u - v$ method for solving transportation problems; Hungarian method for solving assignment problems.

Calculus of Variation and Integral Equations: Variation problems with fixed boundaries; sufficient conditions for extremum, linear integral equations of Fredholm and Volterra type, their iterative solutions.