

Calculus and Linear Algebra

Module 1: Calculus: (6 lectures)

Evolutes and involutes; Evaluation of definite and improper integrals; Beta and Gamma functions and their properties; Applications of definite integrals to evaluate surface areas and volumes of revolutions.

Module 2: Calculus: (6 lectures)

Rolle's Theorem, Mean value theorems, Taylor's and Maclaurin theorems with remainders; indeterminate forms and L'Hospital's rule; Maxima and minima.

Module 3: Sequences and series: (10 lectures)

Convergence of sequence and series, tests for convergence; Power series, Taylor's series, series for exponential, trigonometric and logarithm functions; Fourier series: Half range sine and cosine series, Parseval's theorem.

Module 4: Multivariable Calculus (Differentiation): (8 lectures)

Limit, continuity and partial derivatives, directional derivatives, total derivative; Tangent plane and normal line; Maxima, minima and saddle points; Method of Lagrange multipliers; Gradient, curl and divergence.

Module 5: Matrices (10 lectures)

Inverse and rank of a matrix, rank-nullity theorem; System of linear equations; Symmetric, skew-symmetric and orthogonal matrices; Determinants; Eigenvalues and eigenvectors; Diagonalization of matrices; Cayley-Hamilton Theorem, and Orthogonal transformation.

Calculus, Ordinary Differential Equations and Complex Variables

Module 1: Multivariable Calculus (Integration): (10 lectures)

Multiple Integration: Double integrals (Cartesian), change of order of integration in double integrals, Change of variables (Cartesian to polar), Applications: areas and volumes, Center of mass and Gravity (constant and variable densities); Triple integrals (Cartesian), orthogonal curvilinear coordinates, Simple applications involving cubes, sphere and rectangular parallelepipeds; Scalar line integrals, vector line integrals, scalar surface integrals, vector surface integrals, Theorems of Green, Gauss and Stokes.

Module 2: First order ordinary differential equations: (6 lectures)

Exact, linear and Bernoulli's equations, Euler's equations, Equations not of first degree: equations solvable for p , equations solvable for y , equations solvable for x and Clairaut's type.

Module 3: Ordinary differential equations of higher orders: (8 lectures)

Second order linear differential equations with variable coefficients, method of variation of parameters, Cauchy-Euler equation; Power series solutions; Legendre polynomials, Bessel functions of the first kind and their properties.

Module 4: Complex Variable – Differentiation: (8 lectures)

Differentiation, Cauchy-Riemann equations, analytic functions, harmonic functions, finding harmonic conjugate; elementary analytic functions (exponential, trigonometric, logarithm) and their properties; Conformal mappings, Mobius transformations and their properties.

Module 5: Complex Variable – Integration: (8 lectures)

Contour integrals, Cauchy-Goursat theorem (without proof), Cauchy Integral formula (without proof), Liouville's theorem and Maximum-Modulus theorem (without proof); Taylor's series, zeros of analytic functions, singularities, Laurent's series; Residues, Cauchy Residue theorem (without proof), Evaluation of definite integral involving sine and cosine, Evaluation of certain improper integrals using the Bromwich contour.

Probability and Statistics

Module 1: Basic Probability: (12 lectures)

Probability spaces, conditional probability, independence; Discrete random variables, Independent random variables, the multinomial distribution, Poisson approximation to the binomial distribution, infinite sequences of Bernoulli trials, sums of independent random variables; Expectation of Discrete Random Variables, Moments, Variance of a sum, Correlation coefficient, Chebyshev's Inequality.

Module 2: Continuous Probability Distributions: (4 lectures)

Continuous random variables and their properties, distribution functions and densities, normal, exponential and gamma densities.

Module 3: Bivariate Distributions: (4 lectures)

Bivariate distributions and their properties, distribution of sums and quotients, conditional densities, Bayes' rule.

Module 4: Basic Statistics: (8 lectures)

Measures of Central tendency: Moments, skewness and Kurtosis - Probability distributions: Binomial, Poisson and Normal - evaluation of statistical parameters for these three distributions, Correlation and regression – Rank correlation.

Module 5: Applied Statistics: (8 lectures)

Curve fitting by the method of least squares- fitting of straight lines, second degree parabolas and more general curves. Test of significance: Large sample test for single proportion, difference of proportions, single mean, difference of means, and difference of standard deviations.

Module 6: Small samples: (4 lectures)

Test for single mean, difference of means and correlation coefficients, test for ratio of variances - Chi-square test for goodness of fit and independence of attributes.