CSIR-UGC (NET) MATHEMATICAL SCIENCES

For Junior Research Fellowship and Lectureship

HIGHLIGHTS

- Comprehensive Study Material
- Precise and Detailed Text with Illustrations
- Strictly According to the Latest Examination Pattern
- Ample Number of Multiple-Choice Questions with Answers Explanations and Solutions

Dr. V.N. Jha

M.A., M.Sc., M.Tech., Ph.D.

Professor and Head of Dept. of Mathematics
Galgotia's College of Engg. and Technology, Greater Noida



Latest Edition

Price: ₹590.00

ISBN: 978-81-8357-643-7

Code: 15.24

Published by:

Amarjeet S. Chopra

Unique Publishers (I) Pvt. Ltd.

Email : info@uniquepublishersindia.org Website : www.uniquepublishersindia.org

Delhi Office:

4574/15, Padam Chand Marg (Opp. Happy School)

Ansari Road, Daryaganj New Delhi - 110002

Tel: +91 11 41564400/11/22

Fax: +91 11 43508440

Corporate Office:

B-155, Sector-63

Noida - 201301 (U.P.) Tel: +91 120 4575555 Fax: +91 120 4575563

Pre-press Head: R.K. Sharma

Printed at:

Sanjeev Offset Printers Delhi

© Unique Publishers (I) Pvt. Ltd. All rights reserved.

NOTE:

- 1. No part of this book may be reproduced or transmitted by any means/form, electronic, mechanical, photocopy, recording or any other way, without prior written permission from the publishers.
- 2. Due care has been taken to ensure that the information provided in this book is correct. However, the publishers bear no responsibility for any damage resulting from any inadvertent omission or inaccuracy in the book
- 3. All trade marks are the properties of their respective owners.
- 4. Any dispute arising due to any issue/issues related to the publication of this book shall be subject to the jurisdiction of Delhi Courts only.

PREFACE

This book has been designed for students appearing for CSIR-UGC (NET) in Mathematical Sciences for award of JRF and eligibility for lectureship. In the present scenario, the subject Mathematical Sciences has wide and varied applications, ranging from different disciplines like Engineering, Social Sciences, Natural Sciences, Humanities, Industrial Developments etc.

CSIR-UGC examination is one of the most sought after and prestigious examinations of the country. Every year hundreds of thousands of students aspire to join this prestigious service. But since the competition is not so easy only few of them get through. Some of the aspirants who fail to realize their dream attribute their failure to dearth of good books on the subject. This book is an endeavour in this direction to fulfil the needs of the CSIR-UGC (NET) aspirants. Sincere attempts have been made to deal with all the important topics.

Hopefully, this book will guide the aspirants of CSIR-UGC, PCS as well as other competitive examinations. Although the book has been prepared with utmost care, diligence and hard work, suggestions or inadvertent errors, if any, pointed out by our esteemed readers will be highly welcome and thankfully acknowledged.

Wishing all the aspirants good luck and splendid success.

Dr. V. N. Jha

email-id: vishwanathjha@yahoo.co.in

CSIR-UGC (NET) EXAM FOR AWARD OF JUNIOR RESEARCH FELLOWSHIP AND ELIGIBILITY FOR LECTURESHIP

MATHEMATICAL SCIENCES EXAM SCHEME

TIME: 3 HOURS MAXIMUM MARKS: 200

CSIR-UGC (NET) Exam for Award of Junior Research Fellowship and Eligibility for Lecturership shall be a Single Paper Test having Multiple Choice Questions (MCQs). The question paper shall be divided in three parts.

PART 'A'

This part shall carry 20 questions pertaining to General Science, Quantitative Reasoning & Analysis and Research Aptitude. The candidates shall be required to answer any 15 questions. Each question shall be of 2 marks. The total marks allocated to this section shall be 30 out of 200.

PART 'B'

This part shall contain 40 Multiple Choice Questions (MCQs) generally covering the topics given in the syllabus. A candidate shall be required to answer any 25 questions. Each question shall be of 3 marks. The total marks allocated to this section shall be 75 out of 200.

PART 'C'

This part shall contain 60 questions that are designed to test a candidate's knowledge of scientific concepts and/or application of the scientific concepts. The questions shall be of analytical nature where a candidate is expected to apply the scientific knowledge to arrive at the solution to the given scientific problem. The questions in this part shall have multiple correct options. Credit in a question shall be given only on identification of ALL the correct options. No credit shall be allowed in a question if any incorrect option is marked as correct answer. No partial credit is allowed. A candidate shall be required to answer any 20 questions. Each question shall be of 4.75 marks. The total marks allocated to this section shall be 95 out of 200.

- □ For Part 'A' there will be Negative marking @0.5 marks for each wrong answer, and @0.75 in part 'B' for each wrong answers. No Negative marking for Part 'C'.
- □ To enable the candidates to go through the questions, the question paper booklet shall be distributed 15 minutes before the scheduled time of the exam. The Answer sheet shall be distributed at the scheduled time of the exam.

SYLLABUS

CSIR-UGC National Eligibility Test (NET) for Junior Research Fellowship and Lectureship

COMMON SYLLABUS FOR PART 'B' AND 'C' MATHEMATICAL SCIENCES

UNIT-1

- Analysis: Elementary set theory, finite, countable and uncountable sets, Real number system as a complete ordered field, Archimedean property, supremum, infimum. Sequences and series, convergence, limsup, liminf. Bolzano Weierstrass theorem, Heine Borel theorem. Continuity, uniform continuity, differentiability, mean value theorem. Sequences and series of functions, uniform convergence. Riemann sums and Riemann integral, Improper Integrals. Monotonic functions, types of discontinuity, functions of bounded variation, Lebesgue measure, Lebesgue integral. Functions of several variables, directional derivative, partial derivative, derivative as a linear transformation, inverse and implicit function theorems. Metric spaces, compactness, connectedness. Normed linear Spaces. Spaces of continuous functions as examples.
- Linear Algebra: Vector spaces, subspaces, linear dependence, basis, dimension, algebra of linear transformations. Algebra of matrices, rank and determinant of matrices, linear equations. Eigenvalues and eigenvectors, Cayley-Hamilton theorem. Matrix representation of linear transformations. Change of basis, canonical forms, diagonal forms, triangular forms, Jordan forms. Inner product spaces, orthonormal basis. Quadratic forms, reduction and classification of quadratic forms

UNIT-2

- Complex Analysis: Algebra of complex numbers, the complex plane, polynomials, power series, transcendental functions such as exponential, trigonometric and hyperbolic functions. Analytic functions, Cauchy-Riemann equations. Contour integral, Cauchy's theorem, Cauchy's integral formula, Liouville's theorem, Maximum modulus principle, Schwarz lemma, Open mapping theorem. Taylor series, Laurent series, calculus of residues. Conformal mappings, Mobius transformations.
- * Algebra: Permutations, combinations, pigeon-hole principle, inclusion-exclusion principle, derangements. Fundamental theorem of arithmetic, divisibility in Z, congruences, Chinese Remainder Theorem, Euler's Ø- function, primitive roots. Groups, subgroups, normal subgroups, quotient groups, homomorphisms, cyclic groups, permutation groups, Cayley's theorem, class equations, Sylow theorems. Rings, ideals, prime and maximal ideals, quotient rings, unique factorization domain, principal ideal domain, Euclidean domain. Polynomial rings and irreducibility criteria. Fields, finite fields, field extensions, Galois Theory.
- * Topology: basis, dense sets, subspace and product topology, separation axioms, connectedness and compactness.

UNIT-3

- * Ordinary Differential Equations (ODEs): Existence and uniqueness of solutions of initial value problems for first order ordinary differential equations, singular solutions of first order ODEs, system of first order ODEs. General theory of homogeneous and non-homogeneous linear ODEs, variation of parameters, Sturm-Liouville boundary value problem, Green's function.
- * Partial Differential Equations (PDEs): Lagrange and Charpit methods for solving first order PDEs, Cauchy problem for first order PDEs. Classification of second order PDEs, General solution of higher order PDEs with constant coefficients, Method of separation of variables for Laplace, Heat and Wave equations.

- Numerical Analysis: Numerical solutions of algebraic equations, Method of iteration and Newton-Raphson method, Rate of convergence, Solution of systems of linear algebraic equations using Gauss elimination and Gauss-Seidel methods, Finite differences, Lagrange, Hermite and spline interpolation, Numerical differentiation and integration, Numerical solutions of ODEs using Picard, Euler, modified Euler and Runge-Kutta methods.
- * Calculus of Variations: Variation of a functional, Euler-Lagrange equation, Necessary and sufficient conditions for extrema. Variational methods for boundary value problems in ordinary and partial differential equations.
- **Linear Integral Equations:** Linear integral equation of the first and second kind of Fredholm and Volterra type, Solutions with separable kernels. Characteristic numbers and eigenfunctions, resolvent kernel.
- Classical Mechanics: Generalized coordinates, Lagrange's equations, Hamilton's canonical equations, Hamilton's principle and principle of least action, Two-dimensional motion of rigid bodies, Euler's dynamical equations for the motion of a rigid body about an axis, theory of small oscillations.

UNIT-4

Descriptive statistics, exploratory data analysis. Sample space, discrete probability, independent events, Bayes theorem. Random variables and distribution functions (univariate and multivariate); expectation and moments. Independent random variables, marginal and conditional distributions. Characteristic functions. Probability inequalities (Tchebyshef, Markov, Jensen). Modes of convergence, weak and strong laws of large numbers, Central Limit theorems (i.i.d. case). Markov chains with finite and countable state space, classification of states, limiting behaviour of n-step transition probabilities, stationary distribution, Poisson and birth-and-death processes. Standard discrete and continuous univariate distributions, sampling distributions, standard errors and asymptotic distributions, distribution of order statistics and range. Methods of estimation, properties of estimators, confidence intervals. Tests of hypotheses: most powerful and uniformly most powerful tests, likelihood ratio tests. Analysis of discrete data and chi-square test of goodness of fit. Large sample tests. Simple nonparametric tests for one and two sample problems, rank correlation and test for independence. Elementary Bayesian inference. Gauss-Markov models, estimability of parameters, best linear unbiased estimators, confidence intervals, tests for linear hypotheses. Analysis of variance and covariance. Fixed, random and mixed effects models. Simple and multiple linear regression. Elementary regression diagnostics. Logistic regression. Multivariate normal distribution, Wishart distribution and their properties. Distribution of quadratic forms. Inference for parameters, partial and multiple correlation coefficients and related tests. Data reduction techniques: Principle component analysis, Discriminant analysis, Cluster analysis, Canonical correlation. Simple random sampling, stratified sampling and systematic sampling. Probability proportional to size sampling. Ratio and regression methods. Completely randomized designs, randomized block designs and Latin-square designs. Connectedness and orthogonality of block designs, BIBD. 2K factorial experiments: confounding and construction. Hazard function and failure rates, censoring and life testing, series and parallel systems. Linear programming problem, simplex methods, duality. Elementary queuing and inventory models. Steady-state solutions of Markovian queuing models: M/M/1, M/M/1 with limited waiting space, M/M/C, M/M/C with limited waiting space, M/G/1.

SYLLABUS FOR PART C

- * Mathematics: This section shall carry questions from Unit I, II and III.
- * Statistics: Apart from Unit IV, this section shall also carry questions from the following areas. Sequence and series, convergence, continuity, uniform continuity, differentiability. Reimann integrals, algebra of matrices, rank and determinant of matrices, linear equations, eigenvalues and eigenvectors, quadratic forms.
- All students are expected to answer questions from Unit I. Students in mathematics are expected to answer additional question from Unit II and III. Students with in statistics are expected to answer additional question from Unit IV.

CONTENTS

UNIT –	1:		-137
Chapter	1: Ar	nalysis	. 1–82
•	*	Elementary Set Theroy	1
	*	Sets	1
	*	Null (or Empty) Set	1
	*	Subset	1
	*	Equal Sets	1
	*	Comparable Set	1
	*	Universal Sets	1
	*	Difference Set	1
	*	Complementary Set	2
	*	Union of Sets	2
	*	Intersection of Sets	2
	*	Disjoint Set	2
	*	Ordered Pair	2
	*	Cartesian Product	2
	*	Union and Intersection of an Arbitrary Family	2
	*	Relations	2
	*	Functions	3
	*	Inverse Mapping	3
	*	Composition (Product) of Mappings	4
	*	Ordered Structure	4
	*	Intervals	4
	*	Semi Open or Semi Closed Interval	4
	*	Peano's Postulates	4
	*	Bounded and Unbounded Sets	4
	*	Order Completeness is R	5
	*	Archimedean's Property of Real Numbers	5
	*	Dedekind's Form of Completeness Property	5
	*	Dedekind's Property	5
	*	Binary Operations (or Binary Compositions) is a Set	5
	*	Sub-field	6
	*	Ordered Field	6
	*	Isomorphism of Ordered Field	6
	*	Uniqueness of Complete Ordered Field	6
	*	R-as a Complete Ordered Field	6
	*	Completeness Axiom of R	6
	*	Cantor-DedeKind Axiom	7

viii

*	Arithmetical Continuum	· /
*	Absolute Value of R	7
*	Neighbourhood of a Point	7
*	Deleted Neighbourhoods	7
*	Interior Points of a Set	7
*	Open Set	7
*	Limit Points of a Set	8
*	Derived Set	8
*	Adherent Point	8
*	Closure of a Set	8
*	Closed Sets	8
*	Order Completeness Axiom	8
*	Similar Sets	8
*	Equivalent Sets	9
*	Denumerable Sets	9
*	Dedekind Pierce	9
*	Union and Intersection of Countable Sets	9
*	Sequence and Subsequence	11
*	Range	11
*	Limit of Sequence	11
*	Limit Point of a Sequence	12
*	Existence of a Limit Points	12
*	Divergent Sequence	12
*	Bounded Sequence	13
*	Bolzano-Weierstrass Theorem	14
*	Limit Superior and Limit Inferior	14
*	Monotone Sequence	14
*	Real Valued Function	15
*	Series	17
*	Necessary Condition for Convergence	17
*	Cauchy's General Principle of Convergent for Series	17
*	Positive Term Series	17
*	Comparison Test	18
*	Cauchy's Root Test	18
*	D' Alembert's Ratio Test	18
*	Cauchy's Condensation Test	18
*	Comparison of Ratios	19
*	Raabe's Test	19
*	Logarithmic Test	19
*	De Morgan and Bertrand's Test	20
*	Gauss's Test	20
*	Integral Test	20
*	Maclaurin's Integral Test	20
*	General Principle of Convergence	21
*	Alternating Series	21
*	Leibnitz's Test	21

ix

*	Absolute Convergence	22
*	Non-Absolute Convergence	22
*	Conditional Convergence	22
*	Rearrangement of the Alternating Series	22
*	Re-arrangement of the Alternate Harmonic Series	22
*	Product of Two Series	22
*	Failure of Product Series Rule	23
*	Summation by Parts	23
*	Test for Absolute Convergence	23
*	Abel's Inequality	24
*	Dirichlet's Test	24
*	Integral Test for Series of Positive Terms	24
*	Accumulation Points (Limit Point)	24
*	Covering	24
*	Heine-Borel Theorem	24
*	Lindelof Covering Theorem	24
*	Continuity in Open Interval	25
*	Continuity is Closed Interval	25
*	Piecewise (or Sectionally) Continuous	26
*	Saltus of an Interval	26
*	Pointwise Discontinuous Functions	27
*	Uniform Continuity	27
*	Differentiability	27
*	Progressive and Regressive Derivative	27
*	Derivative is an Interval	28
*	Algebra of Derivatives	28
*	Darboux Property	28
*	Darboux Theorem	28
*	Lagrange's Mean Value Theorem	29
*	Cauchy's Generalised Mean Value Theorem	29
*	Taylor's Theorem with Cauchy's form of Remainder	29
*	Failure of Taylor's Theorem and Maclaurin's Theorem	29
*	Another Form of Taylor's Theorem	30
*	Set of Measure Zero	30
*	Measure Zero	30
*	Almost Everywhere Partitions	30 30
*	Refinement	31
* *	Riemann Sum	31
*	Riemann Integrals	31
	Darboux Condition of Integrability	31
* *	Darboux Condition of Integrability Darboux Theorem	32
*	Algebra of Integrable Functions	34
*	Integrability of Modulus Integrable Function	34
*	First Fundamental Theorem of Integral Calculus	35
*	Second Fundamental Theorem of Integral Calculus	35
*	First Mean Value Theorem	35
*	Thos recan value Theorem	55

*	Generalisation of First Mean Value Theorem	35
*	Bonnet's Mean Value Theorem	35
*	Weierstrass's Second Mean Value Theorem	36
*	Improper Integral	36
*	Convergence and Divergence of Integrals	36
*	Necessary and Sufficient Conditions for Improper Integral	36
*	Convergence at the Left-End Point	36
*	Convergence at the Right-End Point	36
*	Uniform Convergence	40
*	Monotonic Functions	40
*	Point wise Discontinuity	42
*	Integration of Vector Valued Functions	42
*	Fundamental Theorem for Vector Valued Function	42
*	Euclidean Space R ⁿ	42
*	Cauchy Schwarz Inequality	43
*	Functions of Bounded Variation	43
*	Total Variation Function	43
*	Properties of Function of Bounded Variation	44
*	Disjoint Set	44
*	Ring	45
*	Set Function	45
*	Construction of Lebesgue Measure	45
*	Outer Measure	46
*	Measurable Function Space	47
*	Measurable Function	47
*	Lebesgue Integral	47
*	Summable (or Integrable)	47
*	Lebesgue's Monotone Convergence Theorem	48
*	Lebesgue's Dominated Convergence Theorem	48
*	Functions of Several Variables	49
*	Continuity of Functions of Two Variables	50
*	Partial Derivative	51
*	Linear Transformation	53
*	Linear Transformation	54
*	Uniqueness of Derivative	56
*	Partial Derivatives	56
*	Directional Derivative	57
*	Continuously Differentiable	59
*	Inverse Function Theorem	59
*	Implicit Function Theorem	60
*	Metric Spaces	62
*	Convergence in Metric Space	64
*	Continuity in Metric Space	64
*	Compactness	64
*	Finite Intersection Property	65
*	Bolzano-Weierstrass Property	65
*	Weierstrass Theorem	65

	**	Continuity and Compactness	65
	*	Uniform Continuity	66
	*	Spaces of Continuous Functions	66
	*	Linear Subspace	66
	*	Normed Linear Space (NLS)	66
	*	Convergence of a Sequence of NLS	67
	*	Power Series	67
	*	Cauchy Theorems on Limits	67
	*	Cauchy's Second Limit Theorem	67
	*	Radius of Convergence	67
	*	Uniformly Convergent Power Series	68
	*	Properties of Power Series	68
	*	Abel's Summability	68
	*	Abel's Inequality	68
	*	Tauber's Theorem	68
Chapter 2:	Lin	ear Algebra83-´	137
	*	Linear System	83
	*	Finite Linear Combination	85
	*	Linear Span	85
	*	Intersection of Subspace	86
	*	Union of Subspaces	86
	*	Addition of Sets	86
	*	Fundamental Property of a Linear Variety	86
	*	Trivial Linear Combination	87
	*	Linear Dependent and Independent	87
	*	Maximal Linearly Independent	88
	*	Principle of Replacement	88
	*	Hat or Chapeau Functions	89
	*	Standard Basis	89
	*	Ordered Basis	90
	*	Counting of Basis	90
	*	Linear Sum	90
	*	More about Direct Sum	91
	*	Quotient Spaces	91
	*	Deficiency (or Co-dimension)	91
	*	Linear Transformations	92
	*	Linear Extension	92
	*	Range	92
	*	Kernel (Null Space)	93
	*	Rank and Nullity	93
	*	Rank-Nullity Theorem	93
	*	Singular and Non-singular Transformation	93
	*	Inverse Linear Transformation	93
	*	Consequences of Rank-Nullity Theorem	94
	*	Isomorphic	94
	*	Fundamental Isomorphism Theorem	94

xii

*	Matrix of Linear Transformation	94
*	Definitions: Row Matrix	96
*	Upper Triangle Matrix	96
*	Lower Triangular Matrices	96
*	Linear Operation	96
*	Sums of Matrices	97
*	Scalar Multiplication	97
*	Matrix Multiplication	97
*	Inner Product of Two Vectors	97
*	Product of Two Matrices	97
*	Singular and Non-singular Matrix	98
*	Definitions	98
*	Transpose of a Matrix	100
*	Transpose Conjugate	100
*	Hermitian Matrix	100
*	Elementary Row (Column) Operations	101
*	Rank of a Matrix	101
*	Equivalence Matrices	101
*	Echelon Form	101
*	Normal Form	102
*	Inverse by Adjoint Matrix	103
*	Inverse by Gauss-Jordan Method	103
*	Trace of Matrix	105
*	Determinants of Partitioned Matrices	106
*	Linear Non-Homogeneous Equation	106
*	Linear Transformation	108
*	Eigen Values and Eigen Vectors	108
*	Diagonalization Powers of a Matrix	113
*	Orthogonal Matrix	115
*	Orthogonal Transformation	115
*	Orthogonal System (Set) of Vectors	115
*	Quadratic Form	116
*	Negative Definite	116
*	Positive Semi-definite	117
*	Negative-Semi-definite	117
*	Transformation of Quadratic Form to Canonical Form	117
*	Orthogonal Transformation	119
*	Monic Polynomial	121
*	Minimal Polynomial	121
*	Derogatory and Non-Derogatory Matrices	121
*	Gerschgorin Theorem and Greschgorian Bounds	121
*	Inner Product of Vectors	125
*	Inner Porduct Space	125

UNII – I	I		138–2 <i>//</i>
Chapter 1	l: C	omplex Analysis	138–212
•	*	Introduction	138
	*	Geometrical Representation of a Complex Number	138
	*	Polar Form of Complex Numbers (Modulus and Amplitude)	139
	*	Principal Value of Amplitude	139
	*	Vector Representation of Complex Numbers	139
	*	Sum of Two Complex Numbers	139
	*	Difference of Two Complex Numbers	139
	*	Product of Two Complex Numbers	140
	*	Division of Two Complex Numbers	140
	*	Equation of a Circle	142
	*	General Equation of a Circle	142
	*	Spherical Representation	144
	*	Chordal Distance	146
	*	Neighbourhood of a Point	146
	*	Limit (or Cluster or Accumulation or Limiting) Point	146
	*	Interior, Exterior and Boundary Points	147
	*	Functions of a Complex Variable	147
	*	Limit of a Function	147
	*	Uniformly Continuous	148
	*	Differentiability	148
	*	Branch Point and Branch Cut	148
	*	Method for Finding Branch Point	149
	*	Single Valued Functions	149
	*	Multi-Valued Functions	149
	*	Cauchy-Riemann Partial Differential Equations	150
	*	Conjugate Function	151
	*	Laplace Differential Equations	151
	*	Harmonic Functions	151
	*	Orthogonal System	151
	*	Polar Form of Cauchy-Riemann Equations	151
	*	Construction of Analytic Functions	152
	*	Complex Equation of Straight Line Circle	158
	*	Behaviour of a Polynomial at Infinity (∞)	158
	*	Absolute Convergence of Power Series	158
	*	Circle and Radius of Convergence of a Power Series	159
	*	Analyticity of Sum Function of a Power Series	159
	*	Some Tests for Convergence of Series	159
	*	Addition Theorem for Exponential Function	161
	*	Relation Between Trigonometric and Hyperbolic Functions	162
	*	Complex Integration	163
	*	Continuous Jordan Curve	163
	*	Simple and Multiple Connected Domain	164
	*	Complex Integration (Riemann's Definition)	164

xiv

*	Properties of Complex Integral	165
*	Goursat's Lemma	166
*	Indefinite Integral (or Anti-Derivative)	167
*	Extension of Cauchy's Integral formula for Multiply Connected Region	167
*	Cauchy's Integral Formula for Derivative of Analytic function	168
*	Higher Order Derivative	168
*	Indefinite Integrals	170
*	Fundamental Theorem for Integrals of Complex function	170
*	Integral Function	171
*	Maximum Modulus Principle	175
*	Minimum Modulus Principle	175
*	Singularities of Analytic Function	175
*	Classification of Singularities	175
*	Non-Isolated Singularity	176
*	Meromorphic Function	176
*	Entire Function	176
*	Behaviour of a Function near an Essential Singularity	176
*	Limit Points of Zeros	176
*	Working Rule for Singularities	177
*	Entire Transcendental Function	178
*	Rouche's Theorem	178
*	Schwarz Lemma	178
*	Calculus of Residues	178
*	Another Method for Residue	179
*	Evaluation of Real Definite Integrals	181
*	Integration Round the Unit Circle	181
*	Evaluation of Integrals of form $\int_{-\infty}^{\infty} f(x)dx$	184
*	Evaluation of Integrals of Form	185
*	Poles line on Real Axis	186
*	Mapping or Transformation	190
*	Jacobian of a Transformation	190
*	Conformal Mapping	191
*	Critical Point and Ordinary Point	191
*	Superficial Magnitude	192
*	Inverse Point with Respect to a Circle	192
*	Elementary Transformations	192
*	Mobius (or Bilinear) Transformation	194
*	Product (or Resultant) of Two Bilinear Transformations	194
*	Fixed Points (or Invariant Points)	195
*	Number of Distinct Cross Ratios	195
*	Condition that Cross Ratio is Real	195
*	Equation of Circle Passing Through Three Given Points	195
*	Normed Linear Space (NLS)	198
*	Important Facts About Normed Linear Space	198
*	Continuous Linear Transformation	199

		*	Bounded Linear Transformation	199
		*	Open Mapping Theorem	199
Chapter	2:	Als	gebra	213-270
•		*	Peano's Postulates	213
		*	Multiplication of Natural Numbers	213
		*	Order Property	214
		*	Well Ordering Principle (W. O. P)	214
		*	Division Algorithm	214
		*	Greatest Common Divisor (G. C. D.)	214
		*	Permutation	214
		*	Circular Permutations	215
		*	Combinations	215
		*	Division into Groups	215
		*	Derangement	216
		*	Euclidean Algorithm	216
		*	Unique Factorization Theorem or Fundamental Theorem of Arithmetic	216
		*	Difference Between Permutation and Combination	216
		*	Pigeon Hole Principle	217
		*	Generalised Pigeon Hole Principle	217
		*	Counting Principle	217
		*	Generalised Set Operations	217
		*	Theorem (Inclusion—Exclusion Principle)	218
		*	Divisibility	219
		*	Congruences	220
		*	Properties of Congruence	220
		*	Pseudo Prime	221
		*	Diophantine Equation	221
		*	Chinese Remainder Theorem	221
		*	Higher Degree Congruence	222
		*	Composition Table for Finite Sets	226
		*	Additive Group of Integers Modulo n	227
		*	Multiplicative Group of Integers Modulo m where m is Prime	228
		*	Closure Property	228
		*	Associative Property	228
		*	Existence of Identity	228
		*	Existence of Inverse	228
		*	Commutative Law	228
		*	Integral Multiples of an Element of a Group	229
		*	Order of an Element of a Group	230
		*	Proportion of the Order of Element of a Group	230
		*	Representation for Permutation	231
		*	Equality of Permutations	231
		*	Total Number of Distinct Permutation of Degree n	231
		*	Product of Two Permutations	231
		*	Group of Permutations	232
		*	Cyclic Permutations (Cycles)	232

xvi ___

*	Powers of a Cycle	232
*	Transposition	233
*	Inverse of a Cyclic Permutation	233
*	Even and Odd Permutations	233
*	Important Results	233
*	Permutation Group	234
*	Sub Groups	234
*	Complex of a Group	234
*	Algebra of Complexes	234
*	Inverse of a complex	234
*	Criterion for a Complex to be Subgroup	234
*	Algebra of Subgroups	235
*	Multiplication of Two Subgroups	235
*	Cyclic Group	235
*	Properties of Cyclic Groups	235
*	Cosets	236
*	Properties of Cosets	237
*	Congruence (Mod H)	238
*	Coset Decomposition	238
*	Lagrange's Theorem	238
*	Homomorphism	239
*	Endomorphism	239
*	Monomorphism	239
*	Epimorphism	239
*	Isomorphism	239
*	Automorphism	239
*	Isomorphic Group	239
*	Kernel of Homomorphism	239
*	Properties of Elements of Homomorphism	239
*	Properties of Isomorphism and Homomorphism	239
*	Normal Subgroups	241
*	Properties of Normal Subgroups	241
*	Quaternions or Hamiltonian Group	243
*	Facts about Conjugate Classes	243
*	Class Equation of Some common Non-Abelian Group	244
*	Quotient (Factor) Group	244
*	Fundamental Theorem on Homomorphism OR First Theorem on Isomorphism	245
*	Ring	247
*	Subrings	248
*	Homomorphism and Isomorphism	249
*	Ideals	249
*	Principles Ideals	250
*	Principal Ideal Ring	250
*	Prime Ideals	251
*	Maximal Ideal	251
*	Quotient Rings	251
*	Integral Domain	252

		xvii	
	*	Characteristic of an Integral Domain	253
	*	Greatest Common Divisor (GCD)	254
	*	Domain of Gaussian Integers	254
	*	Ordered Integral Domain	255
	*	Unique Factorization	255
	*	Division Rings (Skew Field)	255
	*	Field	256
	*	Polynomial Rings	257
	*	Irreducible Test	258
	*	Extension Fields	259
	*	Degree of Extension Field	259
	*	Fundamental Theorem of Galois Theory	261
	*	Galois Groups over Rationals	261
Chapter 3	3: To	ppology	271–277
	*	Central Fact About Second Countable Spaces	272
	*	Compactness	273
	*	Representation of Separation Properties	275
	*	Connectedness	275
	*	Disconnected	275
	.	Determination of Desired Decomposition of a General Space	276
	*	Main Facts about Components	276
UNIT - I	II		278–475
Chapter	1: O	rdinary Differential Equations (ODE)	278-328
	*	Differential Equation (DE)	278
	*	Ordinary Differential Equation (ODE)	278
	*	Order and Degree of a Differential Equation	278
	*	Linear and Non-Linear Differential Equation	278
	*	Solution of a Differential Equation	278
	*	Family of Curves	278
	*	Formation of Differential Equations	279
	*	Complete Primitive (or General Solution) Particular and Singular Solution	279
	*	Wronskian	279
	*	Linearly Dependent and Independent	280
	*	Linear Differential Equation and its General Solution	280
	*	Existence and Uniqueness Theorem	280
	*	Complementary Function and Particular Integral	280
	*	General Ordinary Differential Equation of nth Order	281
	*	Transformation of Equations in Which Variables are Separable	281
	*	Homogeneous Linear Differential Equation	281
	*	Non-Homogeneous DE (Equation Reducible to Homogeneous)	282
	*	Pfaffian Differential Equation Exact Differential Equation	283
	*	Exact Differential Equation	283
	**	Solution of Exact DE	283
	*	Integrating Factor	284

xviii

	*	Rules for Finding Integrating Factors	284
	*	Rule 1. By Inspection	284
	*	Linear Differential Equation (LDE)	286
	*	Equation Reducible to Linear D.F.	286
	*	Bernoull's Equation	286
	*	Lipschitz Condition	288
	*	Picard's Existence and Uniqueness Theorem	288
	*	Non-Homogeneous Linear Ordinary DE	288
	*	Auxiliary Equation	289
	*	Homogeneous Linear Differential Equation or Cauchy-Euler Equation	292
	*	Clairaut's Equation	297
	*	Discriminant	298
	*	Singular Solutions (Envelops)	298
	*	Extraneous Loci	299
	*	Linear Differential Equation of Second Order	301
	*	Transformation by Changing Independent Variable	304
	*	Method of Variation of Parameters	306
	*	Initial Value Problem (IVP)	307
	*	Existence Theorem	307
	*	Uniqueness Theorem	307
	*	Picard's Iterative Method	307
	*	Picard's Method For Simultaneous DE with Initial Condition	308
	*	Independence of Solutions of Linear DE Existence and Uniqueness Theorem	311
	*	Linearly Dependent and Independent Solutions	312
	*	Existence and Uniqueness Solution of a LDE	313
	*	Boundary Value Problems	314
	*	Sturm-Liouville Boundary Value Problem	314
	*	Green's Function	317
	*	Construction of Green's Function	318
	*	Particular Case of Green's Function	319
	*	Construction of Green's Function when BVP Contains a Parameter	324
Chapter 2:	Pa	rtial Differential Equation (PDE)	329–370
	*	Formation of Partial Differential Equation	329
	*	First Order Partial Differential Equation	331
	*	Integral Surfaces Passing Through a Given Curve	335
	*	Surfaces Orthogonal to a Given System of Surfaces	335
	*	Linear PDE with Independent Variables and its Solution	336
	*	Non-Linear Partial Differential Equation of First Order	336
	*	Charpit's Method	339
	*	Classification of Second Order PDE	340
	*	Homogeneous Linear Partial Differential Equation with Constant Coefficients	341
	*	Non-Homogeneous Linear PDE with Constant Coefficients	342
	*	Methods for Finding Particular Integral.	342
	*	Partial Differential Equation of Order Two with Variable Coefficients	345
	*	Laplace Transformation Canonical Forms	347
	*	Applications of Partial Differential Equations	349

	*	Method of Separation of Variables	350
	*	Engineering Problems of PDE	351
	*	Laplace Equation or Potential Equation	355
Chapter 3	: Nı	umerical Analysis	371-424
•	*	Method of Iteration (or Method of Successive Approximation)	371
	*	Solution of Simultaneous Algebraic Equation	378
	*	Finite Differences	382
	*	Relation Between Operators	383
	*	Interpolation	385
	*	Another Form of Lagrange's Interpolation	386
	*	Hermite's Interpolation Formula	387
	*	Spline Interpolation	389
	*	Cubic Splines (Spline of degree ≤ 3)	391
	*	Construction of Cubic Spline	392
	*	Errors in Interpolation	394
	*	Numerical Differentiation	394
	*	Derivatives of Newton's Forward Difference Formula	394
	*	Derivatives of Newton's Backward Difference Formula	395
	*	Derivatives of Gauss's Forward Difference Formula	395
	*	Derivatives of Gauss's Backward Difference Formula	396
	*	Derivatives Near Middle of the Arguments	396
	*	Derivative by using Bessel's Formula	397
	*	Laplace-Everett Interpolation Formula	398
	*	Numerical Integration	400
	*	Newton-Cote's Quadrature Formula	400
	*	Trapezoidal Rule	401
	*	Truncation Error in Trapezoidal Rule	401
	*	Simpson's One-third Rule	401
	*	Simpson's Three-Eighth Rule	402
	*	Boole's Rule	402
	*	Weddle's Rule	402
	*	Composite Weddle's Rule	403
	*	Romberg's Method	403
	*	Gauss's Quadrature Formula	403
	*	Newton-Cote's Formula	404
	*	Properties of Cote's Number	404
	*	Gaussian-Integration Methods	404
	*	Gauss-Legendre Integration Methods	404
	*	Lobatto Integration Method	405
	*	Radau Integration Methods	405
	*	Gauss-Chebyshev Integration Methods	405
	*	Gauss-Leguerre Integration Method	406
	*	Gauss-Hermite Integration Method	406
	*	Double Integration	406
	*	Numerical Solution of Ordinary Differential Equations	408
	*	Initial and Boundary Value Problems	408

		xx	
	*	Single Step and Multi-Step Methods	409
	*	Numerical Methods of O.D.E.	409
	*	Picard's Method of Successive Approximation	409
	*	Euler's Method	411
	*	Improved Euler's Method	412
	*	Modified Euler's Method	413
	*	Runge-Kutta Method	413
Chapter	4: Ca	alculus of Variations	425–447
	*	Necessary Conditions for Euler-Lagrange Equation	426
	*	Other forms of Euler's Equation	427
	*	Reciprocity Principle Application	434
	*	Shape of Hanging Rope	434
	*	Essential and Suppressible Boundary Conditions	443
Chapter	5: In	tegral Equations	448–462
	*	Introduction	448
	*	Volterra Integral Equation	448
	*	Fredholm Integral Equation	448
	*	Relation between Differential and Integral Equation	448
	*	Fundamental Functions	455
	*	Hilbert Schmidt Theory	456
Chapter	6: Cl	assical Mechanics	463–475
	*	Classification of Mechanical System	463
	*	Generalised Forces	463
	*	Hamiltonian's Principle	464
	*	Lagrange's Equation	464
	*	Hamiltonian Equations of Motion	466
	*	Principle of Least Action	467
	*	Rigid Body Motion Evlan's Equations of Mation for Potating Rigid Rody	468 470
	*	Euler's Equations of Motion for Rotating Rigid Body Euler's Equations of Motion for Rigid Body with Fixed Print	470
	*	Small Oscillations	470
LINIT		Sman Oscinations	
Chapter		escriptive Statistics, Exploratory Data Analysis	
	*	Probability Equally Likely Events	476 476
	*	Odds in favour and Odds Against	476
	*	Statistical (or Empirical) Definition	476
	*	Mutually Exclusive (Incompatible) Events	477
	*	Theorem of Total Probability (Additive Law of Probability)	477
	*	Conditional Probability	477
	*	Independent Events	477
	*	Compound Probability Theorem (Multiplicative Law of Probability)	478
	*	Sample Space	478
		• •	

xxi

*	Probabilities on Events	479
*	Exhaustive Events	479
*	Baye's Theorem	479
*	Bool's Inequality	479
*	Random Experiments	481
*	Random Variable (Stochastic Variable)	481
*	Discrete & Continuous Random Variable	482
*	Discrete Random Variable	482
*	Bernoulli Discrete Random Variable	482
*	Binomial Discrete Random Variable	482
*	Geometric Discrete Random Variable	483
*	Poisson Discrete Random Variable	483
*	Continuous Random Variable	484
*	Types of Continuous Random Variable.	484
*	Joint Distribution	486
*	Independent Random Variable	487
*	Conditional Probability Function	487
*	Expectations (Discrete Distribution)	489
*	Expectation of Binomial Random Variable	490
*	Expectation of a Geometric Random Variable	490
*	Expectation of a Bernoulli Random Variable	490
*	Expectation of a Poisson Random Variable	490
*	Expectation of Uniform Random Variable	491
*	Expectation of Exponential Random Variable	491
*	Expectation of Normal Random Variable	491
*	Standarized Random Variable	491
*	Variance for Joint Distribution Covariance	491
*	Moments	492
*	Moment Generating Function	492
*	Properties of Moment Generating Function (MGF)	492
*	M.G.F. for Binomial Distribution	492
*	Moments of Normal Distribution	492
*	Factorial Moment Generating Function	493
*	Characteristic Function	493
*	Characteristic Function of Binomial Distribution	493
*	Convergence in Probability	495
*	Convergence in Distribution	495
*	WLLN for Independent and Identical Distribution	496
*	Stong Law of Large Numbers (SLLN)	497
*	Application of Central Limit Theorem	497
*	Relation between Central Limit Theorem and Weak Law of Large Numbers	498
*	Random (Stochastic) Process	498
*	Classification of Random Process	498
*	Methods of Description of Shochastic Process	499
*	Markov Chains	499
*	Chapman-Kolmogorov Equations	499
*	Classification of States	501

xxii

502

Stationary Process

	*	Poisson Process	503
	*	Second and Third Order Probability Function of Homogeneous Poisson Process	503
	*	Properties of Poisson Process	503
	*	Birth and Death Process	504
	*	Order Statistics	508
	*	Asymptotic Distributions	510
	*	Methods of Point Estimation	514
	*	Rao-Cramer's Inequality	515
	*	Test of Hypotheses	517
	*	Types of Hypothesis	517
	*	Errors in Hypothesis Testing	517
	*	Tailed Test of Hypothesis	518
	*	Critical Value of Z	519
	*	Power of a Test	519
	*	Large Sample Test	519
	*	Using Normal Distributions	519
	*	Chi-Square Test	522
	*	Degree of Freedom	522
	*	Yate's Correction	524
	*	Critical Values	524
	*	Most Powerful Test	525
	*	Uniformly Most Powerful Test	525
	*	Neyman-Pearson Lemma	525
	*	Theorems on Likelihood Ratio Test	526
	*	Non-Parametric Test	526
	*	Wald-Wolfowitz Run Test	526
	*	Run	526
	*	Randomness Test	527
	*	Median Test	527
	*	Sign Test	527
	*	Mann-Whitney-Wilcoxon U-Test	527
	*	Wald's Sequential Probability Ratio Test (SPRT)	528
	*	Correlation	528
	*	Spearman's Rank Correlation	529
Chapter 2:	O	perations Research	540–574
	(Li	near Programming Problem)	
	*	Introduction	540
	*	Definition	540
	*	Objective	541
	*	Areas of Application of OR	541
	*	Characteristics of OR	542
	*	Phases and Processes of OR	542
	*	Classification of OR Problems	542
	*	Advantages of OR in Decision Making	543

xxiii

	*	Techniques of OR	543
	*	Limitations of OR	544
	*	Linear Programming Problem (LPP)	544
	*	General Linear Programming Problem	545
	*	LLP Model Formulation	546
	*	Advantages of LPP	546
	*	Limitations of LPP	546
	*	Applications of LPP	546
	*	Formulation of LPP	547
	*	Production Problem.	547
	*	Product Mix Problem	547
	*	Packaging Problem	547
	*	Diet Problem	548
	*	Blending Problem	548
	*	Graphical Solution	549
	*	Exercise	552
	*	Simplex Method	553
	*	Maximization Problem	553
	*	Simplex Algorithm	554
	*	Greater Than Problems	558
	*	Minimization Problem	558
	*	Minimization Problem (Big'M Method or Charne's Method)	560
	*	Two Phase Method	565
	*	Unbounded Solution	567
	*	No Feasible Solution	568
	*	Multiple Optimal Solutions	568
	*	Degeneracy Problem	569
	*	Unrestricted Variables	570
	*	Exercise	571
	*	Duality In Linear Programming Problem	571
	*	Exercise	574
Chapter 3:	Qι	ueueing Theory (Waiting Line Models)5	75–588
	*	Elements of Queueing System	575
	*	State of the System	577
	*	Poisson Process	577
	*	Exponential Distribution	579
	*	Regular Distribution	579
	*	Poisson Arrivals and Erlang Distribution	579
	*	Benefits and Limitations of Q.T.	579
	*	Kendall's Notation for Queueing Models	580
	*	Classification of Queueing Models	580
	*	Terminology for Queueing	580
	*	Standard Queueing Models	581
	*	Assumptions of Model	581
	*	Formula for QM	581
	*	Minimum Cost Service Rate	581

	❖ Assumptions	586
	❖ Formulae	586
Chapter	4: Inventory Control	589-607
•	❖ Factors which Effect Inventory Level	589
	 Objectives of Inventory Control 	590
	 Benefits of Inventory Control (I.C.) 	590
	❖ Model 1–Economic Order Quantity (EOQ) Model With Uniform Demand	591
	Assumptions	591
	❖ Model II–EOQ When Shortages Allowed	593
	Section 2 EOQ with Gradual Deliveries	594
	❖ Assumptions	594
	Secondary Second	596
	* EOQ With Quantity Discounts	597
	 (B) Inventory Model with Double Discount (Two Price Break) Probabilistic or Stochastic Models 	598 600
	 Probabilistic or Stochastic Models Single Period Discrete Probabilistic Demand Model 	600
	 Model-I. Instantaneous Demand and Discrete Replanishment, Set up Cost Zero, 	
	 Single Period 	602
	PART-C	
Chapter	1: Real Analysis	1-34
Chapter	2: Linear Algebra	35-53
Chapter	3: Complex Analysis	54-67
Chapter	4: Modern Algebra	68–74
Chapter	5: Topology	75–85
Chapter	6: Ordinary Differential Equations	86–101
Chapter	7: Partial Differential Equations	102-120
Chapter	8: Numerical Method	121–131
Chapter	9: Calculus of Variations	132–137
Chapter	10: Integral Equations	138–146
Chapter	11: Mechanics	147–161
Chapter	12: Statistics	162–176
Chapter	13: Operation Research	177–188
Chapter	14: Queuing Theory	189–192
	Solved Paper: 2012	1–24
	Solved Paper: 2013	1–16