

L	T	P	J	C
3	0	2	0	4

COURSE OUTCOMES

After successful completion of this course, the students should be able to:

- C01: Identify eigenvalues and eigenvectors, apply Cayley Hamilton theorem to Matrix Manipulation and apply orthogonal diagonalisation to convert quadratic form to canonical form.
- C02: Apply suitable techniques of differentiation and integration to various functions and identify the maxima and minima of functions of one variable.
- C03: Solve first order ordinary differential equations and apply them to certain physical situations.
- C04: Solve higher order ordinary differential equations arising in real world situations.
- C05: Evaluate the total derivative of a function, expand the given function as series and locate the maximum and minimum for multivariate functions.
- C06: Determine Rank, Inverse, Eigenvalues, Eigenvectors of the given matrix, solve Differential equations and locate Maxima-Minima of the function using MATLAB

Pre-requisite: Basics of Matrices, Differentiation and Integration

CO/PO Mapping												
S-Strong, M-Medium, W-Weak												
Cos	Programme Outcomes(POs)											
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12
C01	S	S			M				M	M		M
C02	S	S			M				M	M		M
C03	S	S			M				M	M		M
C04	S	S			M				M	M		M
C05	S	S			M				M	M		M
C06	S	S			M				M	M		M

Course Assessment methods:**DIRECT**

1. Continuous Assessment Test I, II (Theory component)
2. Open Book Test; Cooperative Learning Report, Assignment; Journal Paper Review, Group Presentation, Project Report, Poster Preparation, Prototype or Product
3. Demonstration etc (as applicable) (Theory component)
4. Pre/Post - Experiment Test/Viva; Experimental Report for each Experiment (lab Component)

5. Model Examination (lab component)
6. End Semester Examination (Theory and lab components)
INDIRECT
1. Course-end survey

THEORY COMPONENT

MATRICES

11 Hours

Rank of a matrix – Consistency of a system of linear equations - Rouché's theorem - Solution of a system of linear equations - Linearly dependent and independent vectors - Eigenvalues and Eigenvectors of a real matrix – Properties of eigenvalues and eigenvectors – Cayley Hamilton theorem (excluding proof) - Orthogonal matrices – Orthogonal transformation of a symmetric matrix to diagonal form – Reduction of quadratic form to canonical form by orthogonal transformation.

DIFFERENTIAL AND INTEGRAL CALCULUS

9 Hours

Representation of functions -Limit of a function-Continuity -Derivatives -Differentiation rules - Maxima and Minima of functions of one variable - Definite and Indefinite integrals - Techniques of Integration: Substitution rule, Integration by parts, Trigonometric integrals, Trigonometric substitutions, Integration of rational functions by partial fraction.

FIRST ORDER ORDINARY DIFFERENTIAL EQUATIONS

6 Hours

Leibnitz's equation – Bernoulli's equation –Applications: Orthogonal trajectories and Electric Circuits.

HIGHER ORDER LINEAR DIFFERENTIAL EQUATIONS

9 Hours

Linear equations of second and higher order with constant coefficients – Euler's and Legendre's linear equations – Method of variation of parameters – First order Simultaneous linear equations with constant coefficients – Applications: Electric Circuits.

FUNCTIONS OF SEVERAL VARIABLES

10 Hours

Total derivative – Taylor's series expansion – Maxima and minima of functions of two variables – Constrained maxima and minima: Lagrange's multiplier method with single constraints – Jacobians.

REFERENCES

1. Grewal B.S., "Higher Engineering Mathematics", Khanna Publishers, New Delhi, 41st Edition, 2011.
2. Ramana B.V., "Higher Engineering Mathematics", Tata McGraw Hill Co. Ltd., New Delhi, 11th Reprint, 2010.

3. Kreyzig E., "Advanced Engineering Mathematics", Tenth Edition, John Wiley and sons, 2011.
4. Veerarajan T., Engineering Mathematics (for First Year), Tata McGraw Hill Pub. Co. Ltd., New Delhi, Revised Edition, 2007
5. Kandasamy P., Thilagavathy K., and Gunavathy K., "Engineering Mathematics", S. Chand & Co., New Delhi, (Reprint) 2008
6. Venkataraman M.K., "Engineering Mathematics", The National Pub. Co., Chennai, 2003
7. Weir, MD, Hass J, Giordano FR: Thomas' Calculus, Pearson education 12th Edition, 2015
8. G.B.Thomas and R.L.Finney, Calculus and Analytical Geometry, 11th Edition, Pearson Education, (2006)
9. James Stewart, Calculus: Early Transcendentals, Cengage Learning, 7th Edition, New Delhi, 2015.

WEBSITES

1. <https://www.khanacademy.org/tag/maxima-and-minima-math>
2. <https://www.khanacademy.org/math/differential-calculus>
3. <https://www.khanacademy.org/math/integral-calculus>

LAB COMPONENT

30 Hours

List of MATLAB Programmes:

1. Introduction to MATLAB.
2. Matrix Operations - Addition, Multiplication, Transpose, Inverse
3. Rank of a matrix and solution of a system of linear equations
4. Characteristic equation of a Matrix and Cayley-Hamilton Theorem.
5. Eigenvalues and Eigenvectors of Higher Order Matrices
6. Curve tracing
7. Differentiation and Integration
8. Solving first and second order ordinary differential equations.
9. Determining Maxima and Minima of a function of one variable.
10. Determining Maxima and Minima of a function of two variables.

Theory: 45

Tutorial: 0

Practical: 30

Project: 0

Total: 75 Hours

**U18MAI2201 ADVANCED CALCULUS AND LAPLACE
TRANSFORMS**

(Common to All branches)

L	T	P	J	C
3	0	2	0	4

COURSE OUTCOMES

After successful completion of this course, the students should be able to

- C01:** Evaluate double and triple integrals in Cartesian coordinates and apply them to calculate area and volume.
- C02:** Apply various integral theorems for solving engineering problems involving cubes and rectangular parallelepipeds.
- C03:** Construct analytic functions of complex variables and transform functions from z-plane to w-plane and vice-versa, using conformal mappings.
- C04:** Apply the techniques of complex integration to evaluate real and complex integrals over suitable closed paths or contours.
- C05:** Solve linear differential equations using Laplace transform technique.
- C06:** Determine multiple integrals, vector differentials, vector integrals and Laplace transforms using MATLAB.

Pre-requisites: Nil

CO/PO MAPPING												
(S/M/W indicates strength of correlation) S-Strong, M-Medium, W-Weak												
COs	PROGRAMME OUTCOMES (POs)											
	P01	P02	P03	P04	P05	P06	P07	P08	P09	P010	P011	P012
C01	S	S			M				M	M		M
C02	S	S			M				M	M		M
C03	S	S			M				M	M		M
C04	S	S			M				M	M		M
C05	S	S			M				M	M		M

COURSE ASSESSMENT METHODS

DIRECT
1. Continuous Assessment Test I, II (Theory component) 2. Open book test; Cooperative learning report, Assignment; Journal paper review, Group Presentation, Project report, Poster preparation, Prototype or Product Demonstration etc (as applicable) (Theory component) 3. Pre/Post - experiment Test/Viva; Experimental Report for each experiment (lab component) 4. Model examination (lab component) 5. End Semester Examination (Theory and lab component)
INDIRECT
1. Course-end survey

THEORY COMPONENT

MULTIPLE INTEGRALS

9 Hours

Double integration – Cartesian coordinates – Change of order of integration - Triple integration in Cartesian coordinates – Applications: Area as double integral and Volume as triple integral.

VECTOR CALCULUS

9 Hours

Gradient, divergence and curl – Directional derivative – Irrotational and Solenoidal vector fields - Green's theorem in a plane, Gauss divergence theorem and Stoke's theorem (excluding proofs) – Verification of theorem and simple applications.

ANALYTIC FUNCTIONS

9 Hours

Functions of a complex variable – Analytic functions – Necessary conditions, Cauchy-Riemann equations in Cartesian coordinates and sufficient conditions (excluding proofs)– Properties of analytic function – Construction of analytic function by Milne Thomson method – Conformal mapping : $w = z + c$, cz , $1/z$ – Bilinear Transformation

COMPLEX INTEGRATION

9 Hours

Cauchy's integral theorem – Cauchy's integral formula –Taylor's and Laurent's series – Singularities –Residues –Residue theorem –Application of residue theorem for evaluation of real integrals – Contour Integration (excluding poles on the real axis).

LAPLACE TRANSFORMS

9 Hours

Definition - Properties: Superposition, Shift in t or Time Delay, Shift in s , Time Derivatives, Time Integral-Initial Value Theorem - Final Value Theorem - Transform of periodic functions - Inverse transforms - Convolution theorem – Applications: Solution of linear ordinary differential equations of second order with constant coefficients.

REFERENCES

1. Grewal B.S., "Higher Engineering Mathematics", Khanna Publishers, New Delhi, 41st Edition, 2011.
2. Ramana B.V., "Higher Engineering Mathematics", Tata McGraw Hill Co. Ltd., New Delhi, 11th Reprint, 2010.
3. Veerarajan T., Engineering Mathematics (for First Year), Tata McGraw Hill Pub. Co. Ltd., New Delhi, Revised Edition, 2007.
4. Kandasamy P., Thilagavathy K., and Gunavathy K., "Engineering Mathematics", S. Chand & Co., New Delhi, (Reprint) 2008.
5. Kreyzig E., "Advanced Engineering Mathematics", Tenth Edition, John Wiley and sons, 2011.
6. Venkataraman M.K., "Engineering Mathematics", The National Pub. Co., Chennai, 2003.
7. Weir, MD, Hass J, Giordano FR: Thomas' Calculus Pearson education 12th ED, 2015.

LAB COMPONENT**30 Hours****List of MATLAB Programmes:**

1. Evaluating double integral with constant and variable limits.
2. Area as double integral
3. Evaluating triple integral with constant and variable limits
4. Volume as triple integral
5. Evaluating gradient, divergence and curl
6. Evaluating line integrals and work done
7. Verifying Green's theorem in the plane
8. Evaluating Laplace transforms and inverse Laplace transforms of functions including impulse.
9. Heaviside functions and applying convolution.
10. Applying the technique of Laplace transform to solve differential equations.

Theory: 45**Tutorial: 0****Practical: 30****Project: 0****Total: 75 Hours**

U18MAT3101**PARTIAL DIFFERENTIAL EQUATIONS
AND TRANSFORMS****(Common to AE/AUE/CE/ME/MCE/EEE)**

L	T	P	J	C
3	1	0	0	4

Course Outcomes (COs):**After successful completion of this course, the students should be able to:****CO1:** Form partial differential equations and solve certain types of partial differential equations.**CO2:** Determine the Fourier Series and half range Fourier Series of a function**CO3:** Solve one dimensional wave equation, one dimensional heat equation in steady state using Fourier series.**CO4:** Apply Fourier series to solve the steady state two dimensional heat equation in cartesian coordinates.**CO5:** Identify Fourier transform, Fourier sine and cosine transform of certain functions and use Parseval's identity to evaluate integrals..**CO6:** Evaluate Z – transform of sequences and inverse Z – transform of functions and solve difference equations.**Pre-requisite: NIL**

CO/PO Mapping (S/M/W indicates strength of correlation) S-Strong, M-Medium, W-Weak												
COs	Programme Outcomes(POs)											
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12
CO1	S	M			M				M	M		S
CO2	S	M		M								
CO3	S	S	S		S				M	M		S
CO4	S	M	M									M
CO5	S	M	M		S							
CO6	S	S			S				M	M		S

Course Assessment methods:

Direct
1. Continuous Assessment Test I, II
2. Open book test; Cooperative learning report, Assignment; Journal paper review, Group Presentation, Project report, Poster preparation, Prototype or Product Demonstration etc. (as applicable)
3. End Semester Examination
Indirect
1. Course-end survey

PARTIAL DIFFERENTIAL EQUATIONS**9+3 Hours**

Formation of partial differential equations by elimination of arbitrary constants and arbitrary functions - Solution of PDE by variable separable method - Solution of standard types of first order partial differential equations (excluding reducible to standard types) - Lagrange's linear equation - Linear homogeneous partial differential equations of second and higher order with constant coefficients.

FOURIER SERIES**9+3 Hours**

Dirichlet's conditions - General Fourier series - Odd and Even functions - Half range sine series - Half range cosine series - Parseval's identity - Harmonic Analysis.

BOUNDARY VALUE PROBLEMS - ONE DIMENSIONAL EQUATIONS **5+2 Hours**

Classification of second order quasi linear partial differential equations - Solution of one dimensional wave equation - One dimensional heat equation (excluding insulated ends) - Fourier series solutions in Cartesian coordinates.

BOUNDARY VALUE PROBLEMS - TWO DIMENSIONAL EQUATIONS **4+1 Hours**

Steady state solution of two-dimensional heat equation (Insulated edges excluded) - Fourier series solutions in Cartesian coordinates.

FOURIER TRANSFORM**9+3 Hours**

Statement of Fourier integral theorem - Infinite Fourier transforms - Sine and Cosine Transforms - Properties - Transforms of simple functions - Convolution theorem - Parseval's identity.

Z - TRANSFORM**9+3 Hours**

Z-transform - Elementary properties - Convolution theorem- Inverse Z - transform (by using partial fractions, residues and convolution theorem) - Solution of difference equations using Z - transform.

Theory : 45 Hours**Tutorial: 15 Hours****Total:60 Hours****References:**

1. Grewal B.S., "Higher Engineering Mathematics", Khanna Publishers, New Delhi, 44th Edition. 2014.
2. Veerarajan. T., "Transforms and Partial Differential Equations", Tata McGraw Hill Education Pvt. Ltd., New Delhi, Second reprint, 2012.
3. Kandasamy P., Thilagavathy K. and Gunavathy K., "Engineering Mathematics Volume III", S.Chand & Company ltd., New Delhi, 2006.
4. Ian Sneddon., "Elements of partial differential equations", McGraw - Hill, New Delhi, 2003.
5. Arunachalam T., "Engineering Mathematics III", Sri Vignesh Publications, Coimbatore 2013.

U18MAT3103**PROBABILITY AND STATISTICS****(Common to TXT/BT)**

L	T	P	J	C
3	1	0	0	4

Course Outcomes (COs)

After successful completion of this course, the students should be able to

CO1: Compute measures of central tendencies, dispersion and correlation between variables, and predict unknown values using regression.

CO2: Understand and apply the concept of probability and random variables.

CO3: Construct probabilistic models for observed phenomena through distributions, which play an important role in many engineering applications.

CO4: Perform hypothesis testing and interpret the results.

CO5: Understand the principles of design of experiments and perform analysis of variance.

CO6: Sketch control charts and comment on the process control.

Pre-requisites : Nil

CO/PO Mapping (S/M/W indicates strength of correlation) S-Strong, M-Medium, W-Weak												
Cos	Programme Outcomes(POs)											
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12
CO1	S	S							M	M		M
CO2	S	S							M	M		M
CO3	S	S							M	M		M
CO4	S	S							M	M		M
CO5	S	S							M	M		M
CO6	S	S							M	M		M

Course Assessment methods

Direct
1. Continuous Assessment Test I, II 2. Open book test; Cooperative learning report, Assignment; Journal paper review, Group Presentation, Project report, Poster preparation, Prototype or Product Demonstration etc. (as applicable) 3. End Semester Examination
Indirect
1. Course-end survey

STATISTICAL MEASURES**9 +3 Hours**

Measures of central tendency: Arithmetic Mean, Median and Mode – Measures of variation: Range, Mean deviation, Standard deviation and Coefficient of variation – Correlation (Discrete Data): Karl Pearson's Correlation coefficient, Spearman's Rank Correlation – Regression lines (Discrete Data).

PROBABILITY AND RANDOM VARIABLES**9+3 Hours**

Axioms of probability - Conditional probability – Total probability – Bayes' theorem -

Random variable – Distribution function – properties – Probability mass function – Probability density function – Moments - Moment Generating functions.

STANDARD DISTRIBUTIONS

9+3 Hours

Binomial, Poisson and Normal distributions – Moments, Moment Generating functions and properties for the above distributions - Fitting of Binomial and Poisson distributions

9+3 Hours

TESTING OF HYPOTHESIS

Testing of hypothesis for large samples (single mean, difference of means, single proportion, difference of proportions) – Small sample tests based on t and F distributions (single mean, difference of means, paired *t*- test and variance ratio test) – Chi-square test for independence of attributes and goodness of fit

DESIGN OF EXPERIMENTS

5 +2 Hours

Analysis of Variance (ANOVA) – Completely Randomized Design (CRD) – Randomized Block Design (RBD) – Latin Square Design (LSD).

STATISTICAL QUALITY CONTROL

4 +1 Hours

Concept of process control - Control charts for variables: Mean and Range charts – Control charts for attributes: p, np, c – charts.

Theory: 45 Tutorial: 15 Practical: 0 Project: 0

Total: 60 Hours

REFERENCES

1. Veerarajan T., Probability, Statistics and Random Processes, Tata McGraw Hill, 3rd edition, 2008.
2. Gupta S. P, Statistical Methods, Sultan Chand & Sons Publishers, 2014.
3. Johnson R. A., Miller & Freund's "Probability and Statistics for Engineers", Sixth Edition, Pearson Education, Delhi, 2000.
4. Gupta.S.C and Kapoor V.K, Fundamentals of Mathematical Statistics, 11th extensively revised edition, Sultan Chand & Sons, 2007.
5. Walpole R. E., Myers S.L. & Keying Ye, "Probability and Statistics for Engineers and Scientists", Pearson Education Inc, 9th edition, 2012.
6. Gupta S.C and Kapur V.K, Fundamentals of Applied Statistics, Sultan Chand, New Delhi, 4th Edition, 2014.
7. Charles Henry Brase and Corrinne Pellillo Brase "Understandable Statistics", D.C. Heath and Company, Toronto, 9th edition, 2007.

U18MAT3102**DISCRETE MATHEMATICS**
(Common to CSE/IT/ ISE)

L	T	P	J	C
3	1	0	0	4

Course Outcomes:**After successful completion of this course, the students should be able to****CO1:** Understand the concepts of set theory and apply them to situations involving inclusion and exclusion**CO2:** Acquire the knowledge of relations, and analyse equivalence relations and their properties.**CO3:** Understand and analyse the properties of different kinds of functions.**CO4:** Apply mathematical induction to prove mathematical facts, analyse and use the concept of permutation and combination and solve recurrence relations.**CO5:** Evaluate the validity of logical arguments and construct simple mathematical proofs.**CO6:** Determine whether given graphs are isomorphic and apply Dijkstra's algorithm to find the shortest path.**Pre-requisite courses:**

CO/PO Mapping (S/M/W indicates strength of correlation) S-Strong, M-Medium, W-Weak												
COs	Programme Outcomes(POs)											
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12
CO1	M	M										
CO2	M		S									
CO3	L											
CO4	M		S									
CO5	S	S	S									S
CO6	S	S	S									S

Course Assessment methods:

DIRECT
1. Continuous Assessment Test I, II 2. Written Assignment, Offline quiz, Written tests-2 3. End Semester Examination
INDIRECT
1. Course-end survey

Topics covered:**SET THEORY****9+3 Hours**

Algebra of sets – The power set – Ordered pairs and Cartesian product – principle of inclusion and exclusion.

Relations on sets –Types of relations and their properties - Equivalence relations –Relational matrix and the graph of relation – Operations on relations.

FUNCTIONS**7+2 Hours**

Functions –Type of functions – Injective, surjective and bijective functions –Composition of functions – Inverse functions –Permutation functions.

COMBINATORICS**9+3 Hours**

Mathematical induction- The basics of counting–Permutations and combinations-Recurrence relations-Solving linear recurrence relations

LOGIC**11+4****Hours**

Propositions- Logical operators- Normal forms –Rules of inference-Consistency and inconsistency-Propositional logic- Proofs-Predicates- Quantifiers- Universe of discourse – Logical equivalences and implications for quantified statements-Rules of specification and generalization – Validity of arguments.

GRAPH THEORY**9+3 Hours**

Graphs- Types of graphs- Matrix representation of graphs- Graph isomorphism- Walk - Path- Cycles- Eulerian graphs -Hamiltonian graphs- Planar graphs- Euler formula- Shortest path algorithm: Dijkstra's algorithm

Theory: 45 Hrs**Tutorials: 15 Hrs****Total Hours: 60 Hrs****REFERENCES**

1. Liu C.L, "Elements of Discrete Mathematics, Second Edition, McGraw Hill 1985.
2. Mott J.L, Kandel A. and Baker T.P., "Discrete Mathematics for Computer Scientists and Mathematicians, Second Edition, Prentice Hall India, 1986.
3. J.P.Trembly, R. Manohar, Discrete Mathematical Structures with applications to Computer Science, TMHInternational Edition (Latest Edition).
4. NarsinghDeo, Graph Theory with Applications to Engineering and Computer Science, Prentice – Hall, Engle Cliffs, N. J.
5. Harary F, Graph Theory, Narosa, 1969.
6. Thomas H.C., A Leiserson C.E., Rivest R.L, Stein C.A., "Introduction to Algorithms(2nd Edition), MIT press and McGraw-Hill.2001.

U18MAT3104

**NUMERICAL METHODS AND
PROBABILITY**

(EIE)

L	T	P	J	C
3	1	0	0	4

COURSE OUTCOMES

After successful completion of this course, the students will be able to

- CO1:** Apply various numerical techniques for solving non-linear equations and systems of linear equations.
- CO2:** Analyze and apply the knowledge of interpolation and determine the integration and differentiation of the functions by using the numerical data.
- CO3:** Predict the dynamic behaviour of the system through solution of ordinary differential equations by using numerical methods.
- CO4:** Solve PDE models representing spatial and temporal variations in physical systems through numerical methods
- CO5:** Apply the concepts of probability to random variables.
- CO6:** Construct probabilistic models for observed phenomena through distributions which play an important role in many engineering applications.

Pre-requisite: NIL

CO/PO Mapping (S/M/W indicates strength of correlation) S-Strong, M-Medium, W-Weak												
COs	Programme Outcomes(POs)											
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12
CO1	S	S										
CO2	S	S										
CO3	S	S							M			
CO4	S	S										
CO5	S	S							M			
CO6	S	S										

COURSE ASSESSMENT METHODS

Direct
1. Continuous Assessment Test I, II
2. Open book test; Cooperative learning report, Assignment; Journal paper review, Group Presentation, Project report, Poster preparation, Prototype or Product Demonstration etc. (as applicable)
3. End Semester Examination
Indirect
1. Course-end survey

SOLUTION OF EQUATIONS AND EIGEN VALUE PROBLEMS

9+3 Hours

Linear interpolation method – Iteration method – Newton’s method – Solution of linear system by Gaussian elimination and Gauss-Jordan methods - Iterative methods: Gauss Jacobi and Gauss - Seidel

methods – Inverse of matrix by Gauss – Jordan method – Eigenvalues of a matrix by Power method.

INTERPOLATION, NUMERICAL DIFFERENTIATION AND INTEGRATION 9+3 Hours

Lagrange's and Newton's divided difference interpolation – Newton's forward and backward difference interpolation – Approximation of derivatives using interpolation polynomials – Numerical integration using Trapezoidal and Simpson's rules.

NUMERICAL SOLUTION OF ORDINARY DIFFERENTIAL EQUATIONS 9+3 Hours

Single step methods: Taylor's series method – Euler and Improved Euler methods for solving a first order equations – Fourth order Runge-Kutta method for solving first and second order equations – Multistep method: Milne's predictor and corrector method.

BOUNDARY VALUE PROBLEMS IN PARTIAL DIFFERENTIAL EQUATIONS 9+3 Hours

Finite difference techniques for the solution of two dimensional Laplace's and Poisson's equations on rectangular domain–Solution of one dimensional heat equation using Bender Schmidt and Crank Nicholson difference schemes –Solution of one dimensional wave equation by explicit scheme.

PROBABILITY AND RANDOM VARIABLES

9+3 Hours

Axioms of probability - Conditional probability – Total probability – Bayes' theorem – Random variable – Distribution function – properties – Probability mass function- Probability density function – moments - Binomial, Poisson and Normal distributions – Properties.

Theory: 45 Hours

Tutorials: 15 Hours

Total: 60 Hours

REFERENCES

1. Grewal, B.S. and Grewal, J.S., “ Numerical methods in Engineering and Science”, 9th Edition, Khanna Publishers, New Delhi, 2007.
2. Gerald, C. F. and Wheatley, P. O., “Applied Numerical Analysis”, 7th Edition, Pearson Education Asia, New Delhi, 2007.
3. Chapra, S. C and Canale, R. P. “Numerical Methods for Engineers”, 7th Edition, Tata McGraw-Hill, New Delhi, 2016.
4. R.A. Johnson and C.B. Gupta, “Miller and Freund's Probability and Statistics for Engineers”, Pearson Education, Asia, 9th Edition, 2016.
5. R.E. Walpole, R.H. Myers, S.L. Myers, and K Ye, “Probability and Statistics for Engineers and Scientists”, Pearson Education, Asia, 9th edition, 2017.
6. Gupta S.C, and Kapur V.K “Fundamentals of Applied Statistics”, Sultan Chand, New Delhi, 4th Edition, 2014.

U18MAT4101

**NUMERICAL METHODS AND
PROBABILITY**

(Common to AE/AUE/CE/ME/MCE/EEE)

L	T	P	J	C
3	1	0	0	4

COURSE OUTCOMES

After successful completion of this course, the students will be able to

- CO1:** Apply various numerical techniques for solving non-linear equations and systems of linear equations.
- CO2:** Analyze and apply the knowledge of interpolation and determine the integration and differentiation of the functions by using the numerical data.
- CO3:** Predict the dynamic behaviour of the system through solution of ordinary differential equations by using numerical methods.
- CO4:** Solve PDE models representing spatial and temporal variations in physical systems through numerical methods
- CO5:** Apply the concepts of probability to random variables
- CO6:** Construct probabilistic models for observed phenomena through distributions which play an important role in many engineering applications.

Pre-requisite: NIL

CO/PO Mapping (S/M/W indicates strength of correlation) S-Strong, M-Medium, W-Weak												
COs	Programme Outcomes(POs)											
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12
CO1	S	S										
CO2	S	S										
CO3	S	S							M			
CO4	S	S										
CO5	S	S							M			
CO6	S	S										

COURSE ASSESSMENT METHODS

Direct
1. Continuous Assessment Test I, II
2. Open book test; Cooperative learning report, Assignment; Journal paper review, Group Presentation, Project report, Poster preparation, Prototype or Product Demonstration etc. (as applicable)
3. End Semester Examination
Indirect
1. Course-end survey

SOLUTION OF EQUATIONS AND EIGEN VALUE PROBLEMS

9+3 Hours

Linear interpolation method – Iteration method – Newton’s method – Solution of linear system by Gaussian elimination and Gauss-Jordan methods - Iterative methods: Gauss Jacobi and Gauss - Seidel

methods – Inverse of matrix by Gauss – Jordan method – Eigenvalues of a matrix by Power method.

INTERPOLATION, NUMERICAL DIFFERENTIATION AND INTEGRATION 9+3 Hours

Lagrange's and Newton's divided difference interpolation – Newton's forward and backward difference interpolation – Approximation of derivatives using interpolation polynomials – Numerical integration using Trapezoidal and Simpson's rules.

NUMERICAL SOLUTION OF ORDINARY DIFFERENTIAL EQUATIONS 9+3 Hours

Single step methods: Taylor's series method – Euler and Improved Euler methods for solving a first order equations – Fourth order Runge-Kutta method for solving first and second order equations – Multistep method: Milne's predictor and corrector method.

BOUNDARY VALUE PROBLEMS IN PARTIAL DIFFERENTIAL EQUATIONS 9+3 Hours

Finite difference techniques for the solution of two dimensional Laplace's and Poisson's equations on rectangular domain–Solution of one dimensional heat equation using Bender Schmidt and Crank Nicholson difference schemes –Solution of one dimensional wave equation by explicit scheme.

PROBABILITY AND RANDOM VARIABLES

9+3 Hours

Axioms of probability - Conditional probability – Total probability – Bayes' theorem – Random variable – Distribution function – properties – Probability mass function- Probability density function – moments - Binomial, Poisson and Normal distributions – Properties.

Theory: 45 Hours

Tutorials: 15 Hours

Total: 60 Hours

REFERENCES

1. Grewal, B.S. and Grewal, J.S., “ Numerical methods in Engineering and Science”, 9th Edition, Khanna Publishers, New Delhi, 2007.
2. Gerald, C. F. and Wheatley, P. O., “Applied Numerical Analysis”, 7th Edition, Pearson Education Asia, New Delhi, 2007.
3. Chapra, S. C and Canale, R. P. “Numerical Methods for Engineers”, 7th Edition, Tata McGraw-Hill, New Delhi, 2016.
4. R.A. Johnson and C.B. Gupta, “Miller and Freund's Probability and Statistics for Engineers”, Pearson Education, Asia, 9th Edition, 2016.
5. R.E. Walpole, R.H. Myers, S.L. Myers, and K Ye, “Probability and Statistics for Engineers and Scientists”, Pearson Education, Asia, 9th edition, 2017.
6. Gupta S.C, and Kapur V.K “Fundamentals of Applied Statistics”, Sultan Chand, New Delhi, 4th Edition, 2014.

U18MAT4102

NUMERICAL METHODS
(Common to FT/BT/TXT)

L	T	P	J	C
3	1	0	0	4

Course outcomes

After successful completion of the course, the student would be able to:

C01: Solve a set of algebraic equations representing steady state models formed in engineering problems

C02: Fit smooth curves for the discrete data connected to each other or to use interpolation methods over these data tables

C03: Find the trend information from discrete data set through numerical differentiation.

C04: Estimate integrals from discrete data through numerical methods.

C05: Predict the system dynamic behaviour through solution of ODEs modeling the system

C06: Solve PDE models representing spatial and temporal variations in physical systems through numerical methods.

Pre-requisite:

Nil.

CO/PO Mapping (S/M/W indicates strength of correlation) S-Strong, M-Medium, W-Weak														
COs	Programme Outcomes(POs)													
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12	PSO1	PSO2
C01	S	S											M	
C02	S		S	S									M	
C03	S	S	M										M	
C04	S	S		S									W	
C05	S	S	M	M									W	
C06	S												W	

Course Assessment methods:

Direct
1. Continuous Assessment Test I, II 2. Open book test; Cooperative learning report, Assignment; Journal paper review, Group Presentation, Project report, Poster preparation, Prototype or Product Demonstration etc. (as applicable) 3. End Semester Examination
Indirect
1. Course-end survey

NUMERICAL SOLUTION OF ALGEBRAIC AND TRANSCENDENTAL EQUATIONS

9+3 Hrs

Solution of nonlinear equations - False position method – Fixed point iteration – Newton Raphson method for a nonlinear equations and a system of equations - Solution of linear system of equations by Gaussian elimination, Gauss Jordan method, Gauss Jacobi method, Gauss Seidel method - Matrix Inversion by Gauss Jordan method – Largest eigenvalue of a matrix by Power method.

CURVE FITTING AND INTERPOLATION

9+3Hrs

Curve fitting – Method of least squares - Newton's forward and backward difference interpolation – Divided differences – Newton's divided difference interpolation - Lagrange's interpolation – Inverse interpolation.

NUMERICAL DIFFERENTIATION AND INTEGRATION

9+3Hrs

Numerical differentiation by using Newton's forward, backward and divided differences – Numerical integration by Trapezoidal and Simpson's $1/3^{\text{rd}}$ and $3/8^{\text{th}}$ rules – Numerical double integration.

NUMERICAL SOLUTION OF ORDINARY DIFFERENTIAL EQUATIONS

9+3Hrs

Initial value problems - Single step methods: Taylor's series method – Truncation error – Euler and Improved Euler methods – Fourth order Runge – Kutta method – Multistep method: Milne's predictor - corrector method.

NUMERICAL SOLUTION OF PARTIAL DIFFERENTIAL EQUATIONS

9+3Hrs

Finite difference techniques for the solution of two dimensional Laplace's and Poisson's equations on rectangular domain–Solution of one dimensional heat equation using Bender Schmidt and Crank Nicholson difference schemes –Solution of one dimensional wave equation by explicit scheme.

Theory : 45Hours

Tutorial : 15 Hours

Total: 60Hours

REFERENCES:

1. Kandasamy P., Thilagavathy K. and Gunavathy K., "Numerical Methods", S.Chand Co. Ltd., New Delhi, 2007.
2. Steven C. Chapra and Raymond P. Canale, "Numerical Methods for Engineers with Programming and Software Applications", McGraw-Hill, 2004.
3. John H. Mathews and Kurtis D. Fink, "Numerical Methods using Matlab", Prentice Hall of India, 2004.
4. Gerald C. F. and Wheatley P.O, "Applied Numerical Analysis", Pearson Education Asia, New Delhi, 2002.
5. Sastry S.S, "Introductory Methods of Numerical Analysis", PrenticeHall of India Pvt Ltd, New Delhi, 2003.

L	T	P	J	C
3	1	0	0	4

Course Outcomes (COs):

After successful completion of this course, the students should be able to

- CO1:** Analyze random or unpredictable experiments and investigate important features of random experiments and analyse various distributions.(K3)
- CO2:** Construct probabilistic models for observed phenomena through distributions.(K3)
- CO3:** Analyze various random processes with practical applications.(K4)
- CO4:** Analyze correlation related to various random processes and establish the properties of spectral densities.(K4)
- CO5:** Analyze linear time invariant systems performance for random inputs.(K4)

Pre-requisites: NIL

COs	PROGRAMME OUTCOMES											
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12
CO1	S	S										
CO2	S	S										
CO3	S	S	M	M								
CO4	S	S	M	M								
CO5	S	S	M	M								

Course Assessment Methods

DIRECT
1. Continuous Assessment Test I, II 2. Open book test; Cooperative learning report, Assignment; Journal paper review, Group Presentation, Project report, Poster preparation, Prototype or Product Demonstration etc. (as applicable) End Semester Examination
INDIRECT
Course-end survey

BASIC CONCEPTS OF PROBABILITY**9 Hours**

Sets: Definition and Operations, Probability: Definition through Sets, Joint and Conditional Probabilities, Baye's theorem

RANDOM VARIABLES**9 Hours**

Randomvariable – Definition, Discrete and Continuous Random Variables – Probability Density Functions, Probability Distribution Functions –Properties – Gaussian, Binominal,Poisson,Uniform,Exponential Distributionsand theirproperties – Operations on one random variable.

Multiple RandomVariables: - Joint Density and Distribution Functions –Marginal and conditional

distributions – Properties – Operations on multiple random variables.

RANDOM PROCESSES

9 Hours

Random Process – Stationary Process – Wide sense stationary and Ergodic processes – Gaussian Random Process – Markov process – Markov chain – Poisson process

CORRELATION AND SPECTRAL DENSITIES

9 Hours

Correlation: Autocorrelation, Cross Correlation and their properties – Covariance – Regression – Central Limit Theorem.

Power spectral density and its properties – Cross power spectral density and its properties – Relationship between power spectrum and correlations – Wiener-Khintchine relation.

OPTIMUM FILTERING

9 Hours

Linear time invariant system – System transfer function – Properties – Linear systems with random inputs – Autocorrelation and Cross Correlation of inputs and outputs – Spectral Characterization – Optimum linear time invariant systems – Matched Filter – Properties.

Theory: 45

Tutorial: 15

Practical: 0

Project: 0

Total: 60 Hours

REFERENCES:

1. Peebles. P.Z., "Probability, Random Variables and Random Signal Principles", Tata McGraw Hill, 4th Edition, New Delhi, 2002.
2. Cooper. G.R., Mc Gillem. C.D., "Probabilistic Methods of Signal and System Analysis", 3rd Indian Edition, Oxford University Press, New Delhi, 2012.
3. Miller. S.L. and Childers. D.G., "Probability and Random Processes with Applications to Signal Processing and Communications", Academic Press, 2004.
4. Stark. H, and Woods. J.W., "Probability and Random Processes with Applications to Signal Processing", 3rd Edition, Pearson Education, Asia, 2002.
5. Yates. R.D. and Goodman. D.J., "Probability and Stochastic Processes", 2nd Edition, Wiley India Pvt. Ltd., Bangalore, 2012.

Course Outcomes

After successful completion of this course, the students should be able to

CO1: Compute correlation between variables, and predict unknown values using regression.

CO2: Understand and apply the concept of probability and random variables and predict probabilities of events in models following normal distribution.

CO3 : Perform hypothesis testing and interpret the results.

CO4 : Understand the principles of design of experiments and perform analysis of variance.

CO5: Sketch control charts and comment on the process control.

CO6: Apply the above concepts to solve problems using R Studio.

Pre-requisites: NIL

CO/PO Mapping												
(S/M/W indicates strength of correlation) S-Strong, M-Medium, W-Weak												
COs	Programme Outcomes(POs)											
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12
CO1	S	S							M	M		M
CO2	S	S							M	M		M
CO3	S	S							M	M		M
CO4	S	S							M	M		M
CO5	S	S							M	M		M
CO6	S	S							M	M		M

Course Assessment methods

DIRECT
1. Continuous Assessment Test I, II (Theory component) 2. Open Book Test; Cooperative Learning Report, Assignment; Journal Paper Review, Group Presentation, Project Report, Poster Preparation, Prototype or Product 3. Demonstration etc (as applicable) (Theory component) 4. Pre/Post - Experiment Test/Viva; Experimental Report for each Experiment (lab Component) 5. Model Examination (lab component) 6. End Semester Examination (Theory and lab components)
INDIRECT
1. Course-end survey

THEORY COMPONENT

CORRELATION AND REGRESSION

6 Hours

Correlation – Karl Pearson’s Correlation coefficient – Spearman’s Rank Correlation – Regression lines.

PROBABILITY AND RANDOM VARIABLES

12 Hours

Axioms of probability - Conditional probability – Total probability – Bayes’ theorem - Random variable – Distribution function – properties – Probability mass function – Probability density function – moments- moment generating functions.

NORMAL DISTRIBUTION

5 Hours

Normal distribution – Moments, Moment Generating functions and properties.

TESTING OF HYPOTHESIS

9 Hours

Small samples tests based on t and F distributions (single mean, difference of means, paired *t*- test and variance ratio test) – Chi-square test for independence of attributes and goodness of fit

DESIGN OF EXPERIMENTS

8 Hours

Analysis of Variance (ANOVA) – Completely Randomized Design (CRD) – Randomized Block Design (RBD) – Latin Square Design (LSD).

STATISTICAL QUALITY CONTROL

5 Hours

Concept of process control - Control charts for variables: Mean and Range charts – Control charts for attributes: p, np, c – charts.

REFERENCES

1. Veerarajan T., Probability, Statistics and Random Processes, Tata McGraw Hill, 3rd edition, 2008.
2. Gupta S. P, “Statistical Methods”, Sultan Chand & Sons Publishers, 2014.
3. Johnson R. A., Miller & Freund’s “Probability and Statistics for Engineers”, Sixth Edition, Pearson Education, Delhi, 2000.
4. Gupta.S.C and Kapoor.V.K, Fundamentals of Mathematical Statistics, 11th extensively revised edition, Sultan Chand & Sons, 2007.
5. Walpole R. E., Myers S.L. & Keying Ye, “Probability and Statistics for Engineers and Scientists”, Pearson Education Inc, 9th edition, 2012.
6. Gupta S.C, and KapurV.K “Fundamentals of Applied Statistics”, Sultan Chand, New Delhi, 4th Edition, 2014.
7. Charles Henry Brase and Corrinne Pellillo Brase “Understandable Statistics”, D.C. Heath and Company, Toronto, 9th edition, 2007.

LAB COMPONENT : Using R Studio

30 Hours

1. Introduction to R programming
2. Application of descriptive statistics – Mean, Median, Mode and standard deviation
3. Applications of Correlation and Regression
4. Application of Normal distribution
5. Application of Student – t test
6. Application of F test
7. Application of Chi-square test
8. ANOVA – one way classification
9. ANOVA - two way classification
10. Control charts for variables (mean and range chart)

Theory: 45 Tutorial: 0 Practical: 30 Project: 0 Total : 75 Hours

**U18MAT5102 PROBABILITY AND STATISTICS
(FT)**

L	T	P	J	C
3	1	0	0	4

Course Outcomes

After successful completion of this course, the students should be able to

CO1: Compute measures of central tendencies, dispersion and correlation between variables, and predict unknown values using regression.

CO2: Understand and apply the concept of probability and random variables.

CO3: Construct probabilistic models for observed phenomena through distributions, which play an important role in many engineering applications.

CO4 : Perform hypothesis testing and interpret the results.

CO5: Understand the principles of design of experiments and perform analysis of variance.

CO6: Sketch control charts and comment on the process control.

Pre-requisites : Nil

CO/PO Mapping (S/M/W indicates strength of correlation) S-Strong, M-Medium, W-Weak												
COs	Programme Outcomes(POs)											
	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10	PO11	PO12
CO1	S	S							M	M		M
CO2	S	S							M	M		M
CO3	S	S							M	M		M
CO4	S	S							M	M		M
CO5	S	S							M	M		M
CO6	S	S							M	M		M

Course Assessment methods

Direct
1. Continuous Assessment Test I, II 2. Open book test; Cooperative learning report, Assignment; Journal paper review, Group Presentation, Project report, Poster preparation, Prototype or Product Demonstration etc. (as applicable) 3. End Semester Examination
Indirect
1. Course-end survey

STATISTICAL MEASURES

9 +3 Hours

Measures of central tendency: Arithmetic Mean, Median and Mode – Measures of variation: Range, Mean deviation, Standard deviation and Coefficient of variation – Correlation (Discrete Data) – Karl Pearson's Correlation coefficient – Spearman's Rank Correlation – Regression lines (Discrete Data).

PROBABILITY AND RANDOM VARIABLES

9+3 Hours

Axioms of probability - Conditional probability – Total probability – Bayes' theorem -

Random variable – Distribution function – properties – Probability mass function – Probability density function – moments - Moment Generating functions.

STANDARD DISTRIBUTIONS

9+3 Hours

Binomial, Poisson and Normal distributions – Moments, Moment Generating functions and properties - Fitting of Binomial and Poisson distributions

9+3 Hours

TESTING OF HYPOTHESIS

Testing of hypothesis for large samples (single mean, difference of means, single proportion, difference of proportions) – Small samples tests based on t and F distributions (single mean, difference of means, paired t- test and variance ratio test) – Chi-square test for independence of attributes and goodness of fit

DESIGN OF EXPERIMENTS

5 +2 Hours

Analysis of Variance (ANOVA) – Completely Randomized Design (CRD) – Randomized Block Design (RBD) – Latin Square Design (LSD).

STATISTICAL QUALITY CONTROL

4 +1 Hours

Concept of process control - Control charts for variables – Mean and Range charts – Control charts for attributes – p, np, c – charts.

Theory: 45 Tutorial: 15 Practical: 0 Project: 0

Total: 60 Hours

REFERENCES

1. Veerarajan T., Probability, Statistics and Random Processes, Tata McGraw Hill, 3rd edition, 2008.
2. Gupta S. P, Statistical Methods, Sultan Chand & Sons Publishers, 2014.
3. Johnson R. A., Miller & Freund's "Probability and Statistics for Engineers", Sixth Edition, Pearson Education, Delhi, 2000.
4. Gupta.S.C and Kapoor V.K, Fundamentals of Mathematical Statistics, 11th extensively revised edition, Sultan Chand & Sons, 2007.
5. Walpole R. E., Myers S.L. & Keying Ye, "Probability and Statistics for Engineers and Scientists", Pearson Education Inc, 9th edition, 2012.
6. Gupta S.C, and Kapur V.K, Fundamentals of Applied Statistics, Sultan Chand, New Delhi, 4th Edition, 2014.
7. Charles Henry Brase and Corrinne Pellillo Brase "Understandable Statistics", D.C. Heath and Company, Toronto, 9th edition, 2007.