

## SYLLABUS UNDER AUTONOMY

### MATHEMATICS

**SEMESTER III**

**COURSE: A.MAT.3.01**

Calculus and Analysis

[45 LECTURES]

LEARNING OBJECTIVES :

To learn about i) lub axiom of  $\mathbb{R}$  and its consequences  
ii) Convergence of sequences  
iii) Convergence of infinite series

Unit 1. Real Numbers (15 Lectures)

- (a) Statements of algebraic and order properties of  $\mathbb{R}$ .
  - (i) Elementary consequences of these properties including the A.M. - G.M. inequality, Cauchy-Schwarz inequality and Bernoulli inequality (without proof).
- (b) (i) Review of absolute value and neighbourhood of a real number.
  - (ii) Hausdorff property.
- (c) Supremum (lub) and infimum (glb) of a subset of  $\mathbb{R}$ , lub axiom of  $\mathbb{R}$ .  
Consequences of lub axiom of  $\mathbb{R}$  including
  - (i) Archimedean property.
  - (ii) Density of rational numbers.
  - (iii) Existence of  $n$ th root of a positive real number (in particular square root).
  - (iv) Decimal representation of a real number.
- (d) (i) Nested Interval Theorem.
  - (ii) Open sets in  $\mathbb{R}$  and closed sets as complements of open sets.
  - (iii) Limit points of a subset of  $\mathbb{R}$ , examples, characterisation of a closed set as a set containing all its limit points.
- (e) Open cover of a subset of  $\mathbb{R}$ , Compact subset of  $\mathbb{R}$ , Definition and examples.  
A closed and bounded interval  $[a, b]$  is compact.

Reference for Unit 1: Chapter II, Sections 1, 2, 4, 5, 6 and Chapter X, Sections 1, 2 of Introduction to Real Analysis, Robert G. Bartle and Donald R. Sherbet, Springer Verlag.

## Unit 2. Sequences, Limits and Continuity (15 Lectures)

- (a) Sequence of real numbers, Definition and examples. Sum, difference, product, quotient and scalar multiple of sequences.
- (b) Limit of a sequence, Convergent and divergent sequences, Uniqueness of limit of a convergent sequence, Algebra of convergent sequences, Sandwich theorem of sequences. Limits of standard sequences such as

$$\left\{ \frac{1}{n^\alpha} \right\} > 0, \{an\} \quad |a| < 1, \{n1/n\}, \{a1/n\} \quad a > 0, \{1/n!\}, \{an/n!\} \quad \text{where } a \in \mathbb{R}$$

Examples of divergent sequences.

- (c) (i) Bounded sequences. A convergent sequence is bounded.  
(ii) Monotone sequences, Convergence of bounded monotone sequences. The number  $e$  as a limit of a sequence, Calculation of square root of a positive real number.
- (d) (i) Subsequences.  
(ii) Limit inferior and limit superior of a sequence.  
(iii) Bolzano-Weierstrass theorem of sequences.  
(iv) Sequential characterisation of limit points of a set.
- (e) Cauchy sequences, Cauchy completeness of  $\mathbb{R}$ .
- (f) Limit of a real valued function at a point
  - (i) Review of the  $\varepsilon - \delta$  definition of limit of functions at a point, uniqueness of limits of a function at a point whenever it exists.
  - (ii) Sequential characterization for limits of functions at a point, Theorems of limits (Limits of sum, difference, product, quotient, scalar multiple and sandwich theorem).
  - (iii) Continuity of function at a point,  $\varepsilon - \delta$  definition, sequential criterion, Theorems about continuity of sum, difference, product, quotient and scalar multiple of functions at a point in the domain using  $\varepsilon - \delta$  definition or sequential criterion. Continuity of composite functions. Examples of limits and continuity of a function at a point using sequential criterion.
- (iv) A continuous function on closed and bounded interval is bounded and attains bounds.

Reference for Unit 2 : Chapter III, Sections 1, 2, 3, 4, 5, Chapter IV, Sections 1, 2 & Chapter V, Sections 1, 2, 3 of Introduction to Real Analysis, Robert G. Bartle and Donald R. Sherbet, Springer Verlag.

### Unit 3. Infinite Series (15 Lectures)

- (a) Infinite series of real numbers, the sequence of partial sums of an infinite series, convergence and divergence of series, sum, difference and multiple of convergent series are again convergent.
- (b) Cauchy criterion of convergence of series. Absolute convergence of a series, Geometric series.
- (c) Alternating series, Leibnitz' Theorem, Conditional convergence. An absolutely convergent series is conditionally convergent, but the converse is not true.
- (d) Rearrangement of series (without proof). Cauchy condensation test (statement only), application to convergence of p-series ( $p > 1$ ). Divergence of Harmonic series
- (e) Tests for absolute convergence, Comparison test, Ratio test, Root test.
- (f) Power series, Radius of convergence of power series:- The exponential, sine and cosine series.
- (g) Fourier series, Computing Fourier Coefficients of simple functions such as  $x$ ,  $x^2$ ,  $|x|$ , piecewise continuous functions on  $[-\pi, \pi]$ .

Reference for Unit 3: Chapter IX, Sections 1, 2, 3, 4 and Chapter VIII, Sections 3, 4 of Introduction to Real Analysis, Robert G. Bartle and Donald R. Sherbet, Springer Verlag.

### Recommended Books

1. Robert G. Bartle and Donald R. Sherbet : Introduction to Real Analysis, Springer Verlag.
2. R. Courant and F. John : Introduction to Calculus and Analysis Vol I, Reprint of First Edition, Springer Verlag, New York 1999.
3. R. R. Goldberg: Methods of Real Analysis, Oxford and IBH Publication Company, New Delhi.
4. T. Apostol: Calculus Vol I, Second Edition, John Wiley.
5. M. H. Protter: Basic elements of Real Analysis, Springer Verlag, New York 1998.

### Additional Reference Books

1. Howard Anton, Calculus - A new Horizon, Sixth Edition, John Wiley and Sons Inc, 1999.
2. James Stewart, Calculus, Third Edition, Brooks/cole Publishing Company, 1994.

### Suggested topics for Tutorials/Assignments

- (1) Properties of real numbers and Hausdorff property.
- (2) Bounded sets, finding l.u.b. and g.l.b. of sets.
- (3) Archmedian Property and Density Theorem.
- (4) Finding limit points of given sets
- (5) Compact sets.

- (6) (i) Find limits of sequences using definition.
  - (ii) Monotone sequences.
- (7) Subsequences, finding limit inferior and limit superior of given sequences.
- (8) Cauchy sequences.
- (9) Limits and continuity using sequential criterion.
- (10) Convergence of series. Comparison test.
- (11) Convergence of series: Root test, Ratio test.
- (12) Alternating series, tests for absolute convergence
- (13) Radius of convergence of a power series.
- (14) Fourier Series.

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# SYLLABUS UNDER AUTONOMY

## MATHEMATICS

SEMESTER 3

Course:A.MAT.3.02

### Linear Algebra

**Learning Objectives:** To solve system of equations using row echelon form of a matrix, To study the structure of a vector space through its basis and to understand Gram-Schmidt orthogonalisation process in an inner product space.

#### Unit 1. System of linear equations and matrices

- (a) System of homogeneous and non-homogeneous linear equations.  
The solution of system of  $m$  homogeneous equations in  $n$  unknowns by elimination and their geometric interpretation for  $(m,n) = (1,2),(1,3),(2,2),(2,3),(3,3)$ .  
Definition of  $n$  tuples of real nos., sum of two  $n$  tuples and scalar multiple of  $n$  tuple.  
The existence of non-trivial solution of such a system for  $m < n$ . The sum of two solutions and a scalar multiple of a solution of such a system is again a solution of the system.
- (b) Matrices over  $\mathbb{R}$ , the matrix representation of system of homogeneous and non homogeneous linear equations.  
Addition, scalar multiplication and multiplication of matrices, transpose of a matrix. Types of matrices. Transpose of product of matrices, invertible matrices, product of invertible matrices.
- (c) Elementary row operations on matrices, row echelon form of a matrix, Gaussian elimination method. Application of Gauss elimination method to solve system of linear equations.  
Row operations and elementary matrices, elementary matrices are invertible and an invertible matrix is a product of elementary matrices.

#### Unit 2. Vector spaces over $\mathbb{R}$ .

- (a) Definition of vector space over  $\mathbb{R}$ . Eg such as: Euclidean space  $\mathbb{R}^n$ , space of  $\mathbb{R}^\infty$  of sequences over  $\mathbb{R}$ , space of  $m \times n$  matrices over  $\mathbb{R}$ , the space of polynomials with real coefficients, space of real valued functions on a nonempty set.
- (b) Subspaces- definition and examples including: lines in  $\mathbb{R}^2$ , lines and planes in  $\mathbb{R}^3$ , solutions of homogeneous system of linear equations, hyperplane, space of convergent sequences, space of symmetric and skew symmetric, upper triangular, lower triangular, diagonal matrices, and so on.
- (c) Sum and intersection of subspaces, direct sum of vector spaces, linear combination of vectors, convex sets, linear span of a subset of a vector space, linear dependence and independence of a set.
- (d) (For finitely generated vector spaces only) Basis of a vector space, basis as a maximal linearly independent set and as a minimal set of generators, dimension of a vector space.

- (e) Row space, column space of an  $m \times n$  matrix over and row rank, column rank of a matrix. Equivalence of row rank and column rank, computing rank of a matrix by row reduction.

### Unit 3. Inner product spaces.

- (a) Dot product in  $\mathbb{R}^n$ , defn of general inner product on a vector space over  $\mathbb{R}$ . Eg such as  $\mathbb{C}[-, -]$  and so on.

- (b) Norm of a vector in an inner product space, Cauchy-schwartz inequality, triangle inequality.

Orthogonality of vectors, Pythagoras theorem and geometric application in  $\mathbb{R}^2$ , projection of a line, projection being the closest approximation.

Orthogonal complements of a subspace, orthogonal complement in  $\mathbb{R}^2$  and  $\mathbb{R}^3$ .

Orthogonal sets and orthonormal sets in an inner product space. Orthogonal and orthonormal bases. Gram-Schmidt orthogonalisation process, egs in  $\mathbb{R}^2$ ,  $\mathbb{R}^3$  and  $\mathbb{R}^4$ .

References: 1. Introduction to linear algebra by Serge Lang, Springer verlag. 2. Linear algebra a geometric approach by Kumaresan, Prentice-hall of India private limited, New Delhi. 3. Linear algebra by Hoffman and Kunze, Tata McGraw-Hill, New Delhi.