



Institutional Reviews and Implementation of Teaching Learning Reforms Reform 1 – Blooms Taxonomy



IDHAYA COLLEGE FOR WOMEN, KUMBakonam
Accredited with A+ Grade by NAAC 1st Cycle
Recognized by 2(f) and 12(B) of UGC Act 1956

Department of Mathematics
Academic Year 2023 - 2024

Lesson Plan

For the period November 2023 to April 2024

Name of the Staff: Mrs.M. Sujitha

Subject Name : Stochastic Processes

Class: I M.Sc., Mathematics

Subject Code : P22MAE2C

CO1: Acquire the knowledge about the concept of Markov Chain and Queuing system. (K3)

CO2: Understand the methods of birth and death queues with finite and infinite capacity. (K4)

CO3: Develop the ability of Standard Brownian Motion. (K4)

CO4: Gain understanding on the Renewal process, Cumulative process and Semi-Markov process. (K4)

CO5: Apply different methods to solve birth and death queues. (K5)

Date	Topic	Hrs	CO & Blooms Level	Teaching Pedagogy / Activity	Tools / Aids	Evaluation Technique
UNIT - I 11.12.23	Stochastic Processes	1	CO1/ K1, K2	Lecture Method	Chalk and Board	Assignment
12.12.23	Some notions	1	CO1/ K1, K3	Lecture Method	Chalk and Board	
13.12.23	Specification of Stochastic Processes	1	CO1/ K1, K2, K3	Lecture Method	Pictorial representation	
14.12.23	Specification of Stochastic Processes	1	CO1/ K2, K3	Lecture Method	Chalk and Board	
15.12.23	Stationary Process	1	CO1/ K1, K2, K3	Group Discussion & Lecture Method	ICT	Test
18.12.23	Markov Chains	1	CO1/ K2, K3	Lecture Method	Chalk and Board	
19.12.23	Definitions	1	CO1/ K2, K3	Lecture Method	Chalk and Board	

20.12.23	Examples	1	CO1/ K3, K4	Group Discussion Method	Pictorial representation of functions	Seminar
21.12.23	Higher Transition Probabilities	1	CO1/ K1,K2, K3	Lecture Method	ICT	Assignment
22.12.23	Higher Transition Probabilities	1	CO1/ K2, K3	Group Discussion & Lecture Method	Chalk and Board	
23.12.23	Generalization on Independent Bernoulli Trails	1	CO1/ K2, K3	Group Discussion & Lecture Method	Chalk and Board	
03.01.24	Generalization on Independent Bernoulli Trails	1	CO1/ K1, K2, K3	Lecture Method	ICT	Test
UNIT - II 04.01.24	Markov Chains	1	CO2 / K2,K3	Lecture Method	Chalk and Board	
05.01.24	Classification of States	1	CO2/ K2,K3	Lecture Method	ICT	
06.01.24	Classification of Chains	1	CO2/ K2, K3	Lecture Method	Chalk and Board	
08.01.24	Determination of Higher transition Probabilities	1	CO2/ K2, K3	Lecture Method	Chalk and Board	Seminar
10.01.24	Determination of Higher transition Probabilities	1	CO2/ K2, K3, K4	Group Discussion & Lecture Method	ICT	
11.01.24	Stability of Markov System	1	CO2/ K2, K3, K4	Lecture Method	Chalk and Board	Test
12.01.24	Reducible Chains	1	CO2/ K2, K3, K4	Lecture Method	Chalk and Board	
13.01.24	Reducible Chains	1	CO2/ K2, K3, K4	Lecture Method	ICT	
18.01.24	Markov Chains with continuous state space	1	CO2/ K2, K3, K4	Lecture Method	Chalk and Board	Seminar
19.01.24	Markov Chains with continuous state space	1	CO2/ K2, K3, K4	Lecture Method	Chalk and Board	

Unit - III 22.01.24	Markov process with Discrete state space	1	CO3/ K1, K2, K3	Group Discussion & Lecture Method	Chalk and Board	Seminar
23.01.24	Markov process with Discrete state space	1	CO3/ K2, K3	Lecture Method	ICT	Test
24.01.24	Poisson process	1	CO3/ K2, K3, K4	Lecture Method	Chalk and Board	
27.01.24	Extensions	1	CO3/ K2, K3, K4	Lecture Method	Chalk and Board	Seminar
29.01.24	Poisson process	1	CO3/ K2, K3, K4	Lecture Method	ICT	
31.01.24	Related distribution	1	CO3/ K2, K3, K4	Lecture Method	ICT	
01.02.24	Generalization of poisson process	1	CO3/ K2, K3, K4	Group Discussion & Lecture Method	Chalk and Board	
02.02.24	Birth and Death process	1	CO3/ K2, K3, K4	Lecture Method	Chalk and Board	Test
03.02.24	Markov process with discrete state space	1	CO4/ K2, K3, K4	Lecture Method	ICT	
05.02.24 to 08.02.24	I - Continuous Internal Assessment	4	–	Lecture Method	Chalk and Board	
UNIT - IV 09.02.24	Renewal process and theory	1	CO4/ K1, K2, K3	Lecture Method	ICT	Seminar
12.02.24	Markov process with discrete state space	1	CO4/ K1, K2, K3	Lecture Method	Chalk and Board	
13.02.24	Renewal process in continuous Time	1	CO4/ K1, K2, K3	Lecture Method	Chalk and Board	Test
15.02.24	Renewal equation	1	CO4/ K1, K2, K3	Group Discussion & Lecture Method	ICT	
16.02.24	Stopping time	–	CO4/ K1, K2, K3	Lecture Method	Chalk and Board	
19.02.24	Wald's equation	1	CO4/ K1, K2, K3	Lecture Method	Chalk and Board	Seminar

20.02.24	Renewal theorems	1	CO4/ K1, K2, K3	Group Discussion & Lecture Method	ICT	Seminar
Unit - V 22.02.24	Branching process	1	CO5/ K2, K3, K4	Lecture Method	Chalk and Board	Seminar
23.02.24	Introduction	1	CO5/ K2, K3, K4	Lecture Method	Chalk and Board	
26.02.24	Properties of generating function of Branching process	1	CO5/ K2, K3, K4	Group Discussion & Lecture Method	Chalk and Board	Test
27.02.24	Properties of generating function of Branching process	1	CO5/ K2, K3, K4	Group Discussion & Lecture Method	Chalk and Board	
28.02.24	Probability of extinction	1	CO5/ K2, K3, K4	Lecture Method	Chalk and Board	Seminar
02.03.24	Probability of extinction	1	CO5/ K1, K2, K3	Lecture Method	Chalk and Board	
04.03.24	Distribution of the total number of progeny	1	CO5/ K1, K2, K3	Lecture Method	Chalk and Board	
05.03.24	Conditional Limit Laws due to Kolmogrov	1	CO5/ K2, K3, K4	Group Discussion & Lecture Method	Chalk and Board	Test
06.03.24	Yaglow	1	CO5/ K2, K3, K4	Lecture Method	Chalk and Board	
07.03.24	Classical Galton	1	CO5/ K2, K3, K4	Group Discussion & Lecture Method	Chalk and Board	Seminar
09.03.24	Bellmann - Harris Process	1	CO5/ K2, K3, K4	Lecture Method	Chalk and Board	
11.03.24 to 19.03.24	Model Examination (Revision)	6	–	Lecture Method	Chalk and Board	Test
20.03.24	Test	1	CO1/ K1, K2, K3	Lecture Method	Chalk and Board	
21.03.24	Revision	1	CO1/ K1, K2, K4	Lecture Method	Chalk and Board	
22.03.24	Test	1	CO1/ K1, K2, K5	Lecture Method	Chalk and Board	

23.03.24	Revision	1	CO2/ K2, K3, K4	Lecture Method	Chalk and Board	Seminar
26.03.24	Revision	1	CO2/ K2, K3, K5	Lecture Method	ICT	
27.03.24	Revision	1	CO3/ K2, K3, K4	Lecture Method	ICT	
02.04.24	Revision	1	CO3/ K2, K3, K5	Lecture Method	ICT	Test
03.04.24	Revision	1	CO3/ K2, K3, K6	Lecture Method	Chalk and Board	
04.04.24	Revision	1	CO4/ K2, K3, K4	Lecture Method	Chalk and Board	
05.04.24	Revision	1	CO4/ K2, K3, K5	Lecture Method	Chalk and Board	
10.04.24	Revision	1	CO5/ K1, K2, K3	Lecture Method	PPT	
12.04.24	Revision	1	CO5/ K1, K2, K3	Lecture Method	Chalk and Board	


K1 - Remember, K2 - Understand, K3 - Apply, K4 - Analyze, K5 - Evaluate, K6 - Create.

Reference:

1. J. Medhi, Stochastic Processes, New age International Publishers, New Delhi- Second edition.
2. Samuel Karlin, Howard M. Taylor, A first course in stochastic processes, Academic press, Second Edition. 1975.
3. Narayanan Bhat, Elements of Applied Stochastic Processes, John Wiley, 1972.
4. S.K. Srinivasan and K. Mehata, Stochastic Processes, Tata McGraw Hill, 1976.
5. N.V. Prabhu, Stochastic Processes, Macmillan(NY).
6. Robert G, Gallager, Stochastic Processes: Theory for Applications, Cambridge University Press, 2013.


Signature of the Subject Incharge


Signature of the HOD


Signature of the Principal
Principal,
Idhaya College for Women,
Kumbakonam - 612 001.

Log Book



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Academic Year 2023-2024

Department of Mathematics

Even Semester - Log Book

Subject : **STOCHASTIC PROCESSES**

Class : **I-M.SC., MATHS**

Subject Code : **P22MAE2C**

Sub Incharge : **MYS.M.SUJITHA**


S.No	Date	Hour	Topic Taught	Signature of the Subject Incharge
1.	DEC-23 11/12/23	3.85	UNIT-I: Stochastic processes	me
2.	12/12/23	4	Some notions	me
3.	13/12/23	3	Specification of stochastic	me
4.	14/12/23	4	processes	me
5.	15/12/23	5	Stationary process	me
6.	18/12/23	3.85	Markov chains	me
7.	19/12/23	4	Definitions	me
8.	20/12/23	3	examples	me
9.	21/12/23	4	Higher Transition Probabilities	me
10.	22/12/23	5	Higher Transition Probabilities	me
11.	23/12/23	4	Generalization of independent	me
12.	JAN-24 03/01/24	3.85	Bernoulli trials.	me
13.	04/01/24	4	UNIT-II: Markov chains	me
14.	05/01/24	3	classification of states	me
15.	06/01/24	4	chains	me
16.	08/01/24	5	Determination of higher	me
17.	10/01/24	3.85	transition probabilities	me
18.	11/01/24	4	stability of Markov system	me
19.	12/01/24	3	reducible chains	me
20.	13/01/24	3	reducible chains	me
21.	18/01/24	4	Markov chain with continuous	me

S.No	Date	Hour	Topic Taught	Signature of the Subject Incharge
22.	19/01/24	5	Continuous state space	me
23.	22/01/24	3.85	UNIT-III: Markov process with Discrete	me
24.	23/01/24	4	(Theory) state space.	me
25.	24/01/24	3	(Renewal process) Poisson process	me
26.	27/01/24	4	extensions	me
27.	29/01/24	5	Poisson process	me
28.	31/01/24	3.85	Related distribution	me
29.	FEB-24 01/02/24	4	Generalization of Poisson	me
30.	02/02/24	3	Process, Birth and Death process	me
31.	03/02/24	5	UNIT-IV: Markov process with discrete state	me
32.	05/02/24	5	Revision Space	me
33.	07/02/24	3.85	Test	me
34.	08/02/24	4	Test	me
35.	09/02/24	3	Renewal Process	me
36.	12/02/24	4	Theory	me
37.	13/02/24	5	Renewal process	me
38.	15/02/24	3.85	Renewal Process in Continuous	me
39.	16/02/24	4	Time.	me
40.	19/02/24	4	Renewal equation	me
41.	20/02/24	5	Stopping time	me
42.	22/02/24	3.85	Wald's equation	me
43.	23/02/24	4	Renewal theorems.	me
44.	26/02/24	3	UNIT-V: Branching Process, Introduction	me
45.	27/02/24	4	properties of generating	me
46.	28/02/24	5	functions of Branching process	me
47.	MAR-24 02/03/24	3.85	Probability of extinction	me
48.	04/03/24	4	Distribution of the total	me

S.No	Date	Hour	Topic Taught	Signature of the Subject Incharge
49.	05/03/24	3	number of Progeny.	me
50.	06/03/24	4	Conditional Limit Laws due to	me
51.	07/03/24	5	Kolmogorov and due to Yaglom	me
52.	09/03/24	4	classical Galton-Bellman-Harris Process	me
53.	11/03/24	5	Revision	me
54.	12/03/24	4	Test	me
55.	14/03/24	4	Test	me
56.	15/03/24	5	Revision	me
57.	18/03/24	5	University Question Revision	me
58.	19/03/24	4	Test	me
59.	20/03/24	3	Revision	me
60.	21/03/24	4	Revision	me
61.	22/03/24	5	Test	me
62.	23/03/24	4	Test	me
63.	26/03/24	3x5	Test	me
64.	27/03/24	4	University question Revision	me
65.	02/04/24	3x5	Test	me
66.	03/04/24	4	Revision	me
67.	04/04/24	3	Revision	me
68.	05/04/24	4	Revision	me
69.	10/04/24	4	Tests	me
70.	12/04/24	4	Revision	me

Total Hours: **82**


Signature of the HOD


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Question Paper



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Register Number									
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Model Examination Even Semester - March 2024 Department of Mathematics				
Class	: III B.Sc. Maths	Date & Session	: 14.03.2024 (FN)	
Subject	: Dynamics	Max. Marks	: 75	
Subject Code	: 16SCCMM14	Time	: 3 Hrs	
Section – A Answer ALL questions				
(i) Two Marks		(5 × 2 = 10)		
1.	Define angular velocity.	CO1	K1	2
2.	Define Variable acceleration.	CO1	K1	2
3.	Describe the greatest height attained by a projectile?	CO2	K1	2
4.	Derive the expression for time of flight.	CO2	K1	2
5.	Write down Newton’s Experimental law.	CO3	K1	2
6.	Define Impact & Impulse.	CO3	K1	2
7.	Define Simple Pendulum.	CO4	K1	2
8.	Define Simple Harmonic motion.	CO4	K1	2
9.	Define areal velocity of the particle.	CO5	K1	2
10.	Write down the differential equations of the central orbit.	CO5	K1	2
Section – B Answer ALL questions				
		(5 × 5 = 25)		
11.	(a) Describe relative acceleration. (or) (b) If a point moves in a straight line with uniform acceleration and covers successive equal distances in times t_1, t_2, t_3 , then prove that $\frac{1}{t_1} + \frac{1}{t_2} + \frac{1}{t_3} = \frac{3}{t_1+t_2+t_3}$	CO1	K2	5
			K3	5
12.	(a) If the greatest height attained by a projectile is one quarter of its range on the horizontal plane, show that the angle of projection is 45° . (or) (b) Prove that the relation $gT^2 = 2R \tan \alpha$, where T is the time of the flight, R is the horizontal range and α be the angle of projection of a particle projected from the ground.	CO2	K3	5
			K3	5
13.	(a) Find the loss of kinetic energy due to oblique impact of two smooth		K3	5

	spheres. (or) (b) A ball is thrown from a point on a smooth horizontal ground with a speed V at angle α to the horizon. If e be the coefficient of restitution, show that the total time for which the ball rebounds on the ground is $\frac{2V \sin \alpha}{g(1-e)}$ and the horizontal distance travelled by it is $\frac{V^2 \sin 2\alpha}{g(1-e)}$.	CO3	K3	5
14.	(a) If the displacement of a moving point at any time be given by an equation of the form $x = a \cos wt + b \sin wt$, show that the motion is a simple harmonic motion. If $a=3$, $b=4$, $w=2$ determine the amplitude. (or) (b) A particle is moving with S.H.M and while making an oscillation from one extreme position to the other, its distances from the Centre of oscillation at 3 consecutive seconds are x_1, x_2 and x_3 . Prove that the period of oscillation is $\frac{2\pi}{\cos^{-1}\left(\frac{x_1+x_3}{2x_2}\right)}$.	CO4	K3	5
15.	(a) Find the law of force towards the pole under which the curve $r^n = a^n \cos n\theta$ can be described? (or) (b) Examine the polar equation to the equiangular spiral.	CO5	K3 K4	5 5
Section – C				
Answer any THREE questions (3×10 = 30)				
16.	The speed of a train increases at a constant rate α from 0 to v , and then remains constant for an interval and finally decreases to 0 at a constant rate β . If s is the total distance described, Prove that the total time T is occupied is $T = \frac{s}{v} + \frac{v}{2s} \left(\frac{1}{\alpha} + \frac{1}{\beta} \right)$	CO1	K3	10
17.	Show that the greatest height which a particle with initial velocity V can reach on a vertical wall at a distance 'a' from the point of projection is $\frac{v^2}{2g} - \frac{ga^2}{2v^2}$.	CO2	K3	10
18.	A particle falls from a height h upon a fixed horizontal plane. If 'e' be the coefficient of restitution, show that the whole distance described before the particle has finished rebounding is $h \left(\frac{1+e^2}{1-e^2} \right)$. Show that the whole time taken is $\frac{1+e}{1-e} \sqrt{\frac{2h}{g}}$.	CO3	K3	10
19.	Prove that the composition of two simple harmonic motions of the same period in the same straight line is also a simple harmonic motion.	CO4	K3	10
20.	Derive the differential equation of central orbits in polar coordinates.	CO5	K3	10

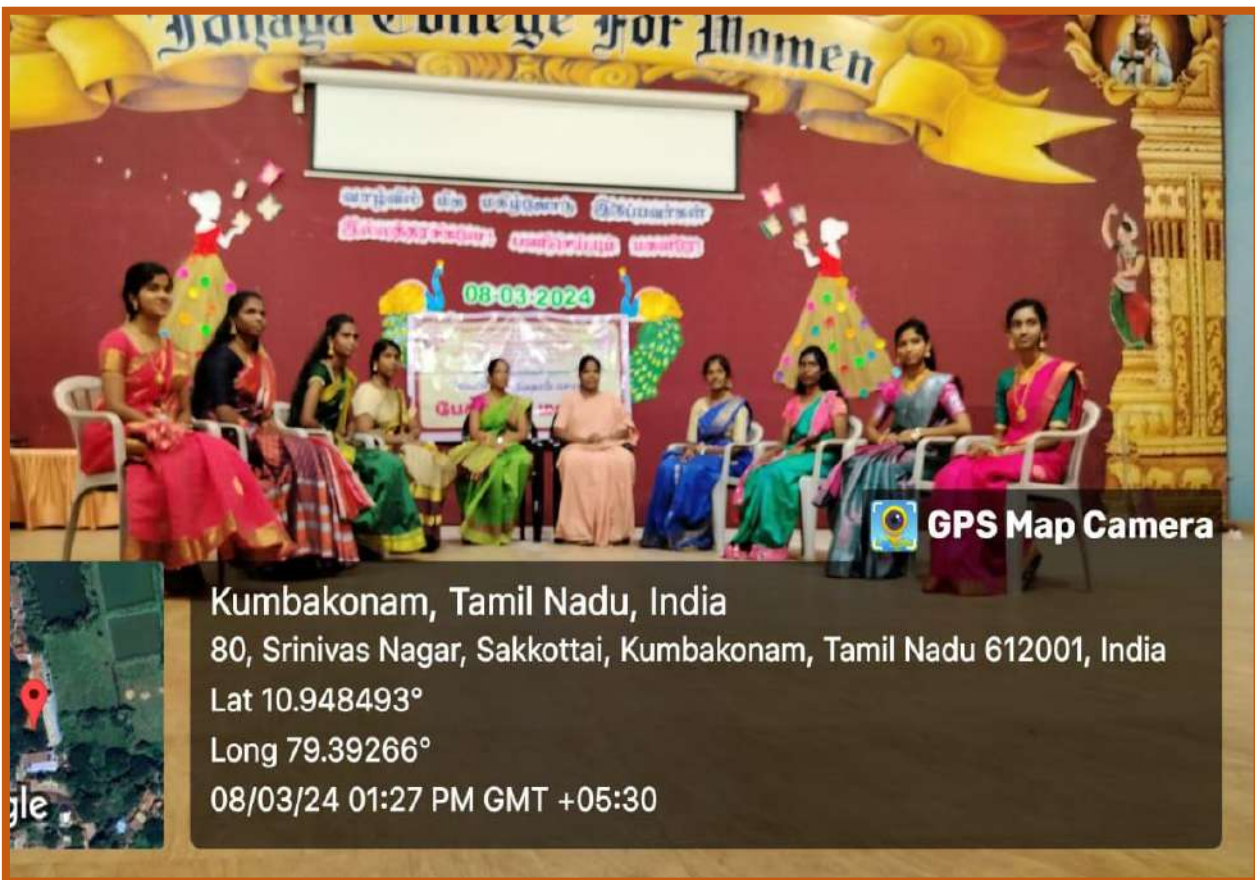
***** All the Best *****

Reform 2 – Enhancing LSRW Skills

Listening



Speaking – Speaker's Forum



Reading





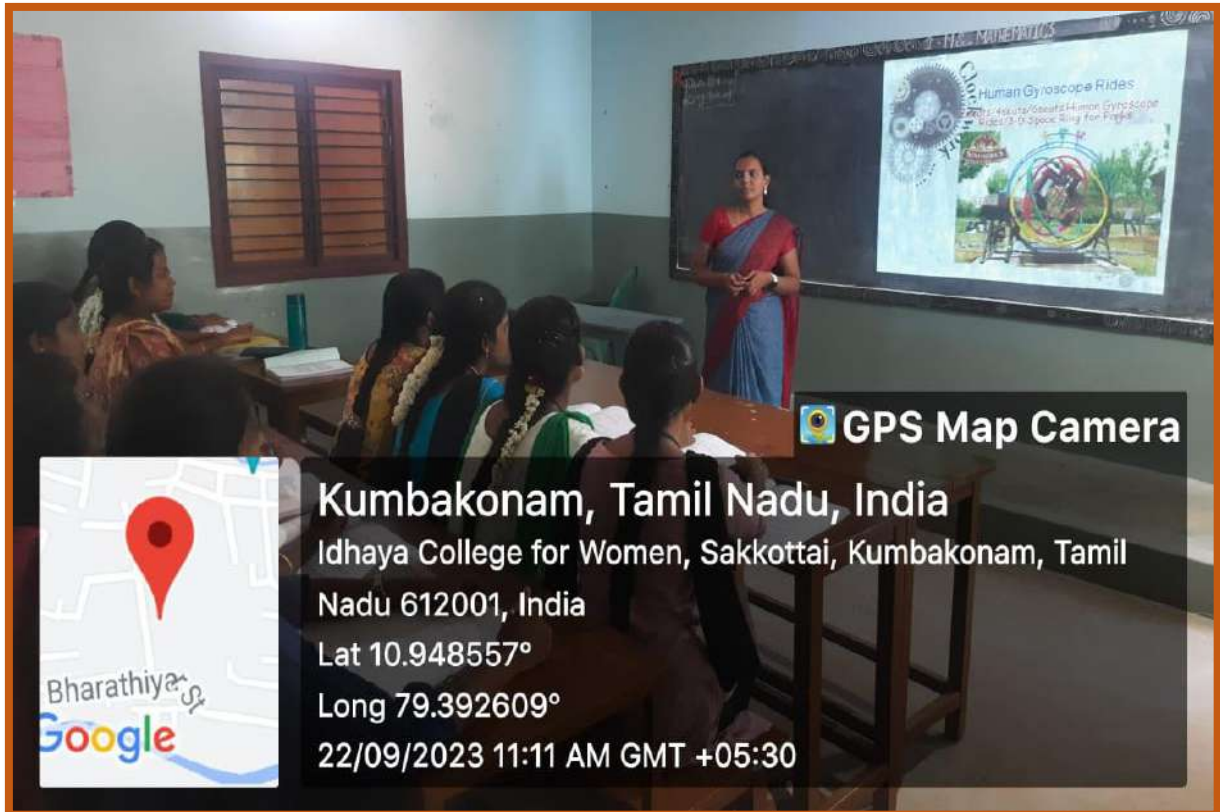
Writing – Writer’s Forum



Book Launching

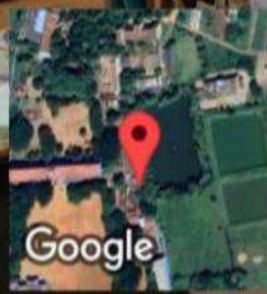


ICT Classrooms





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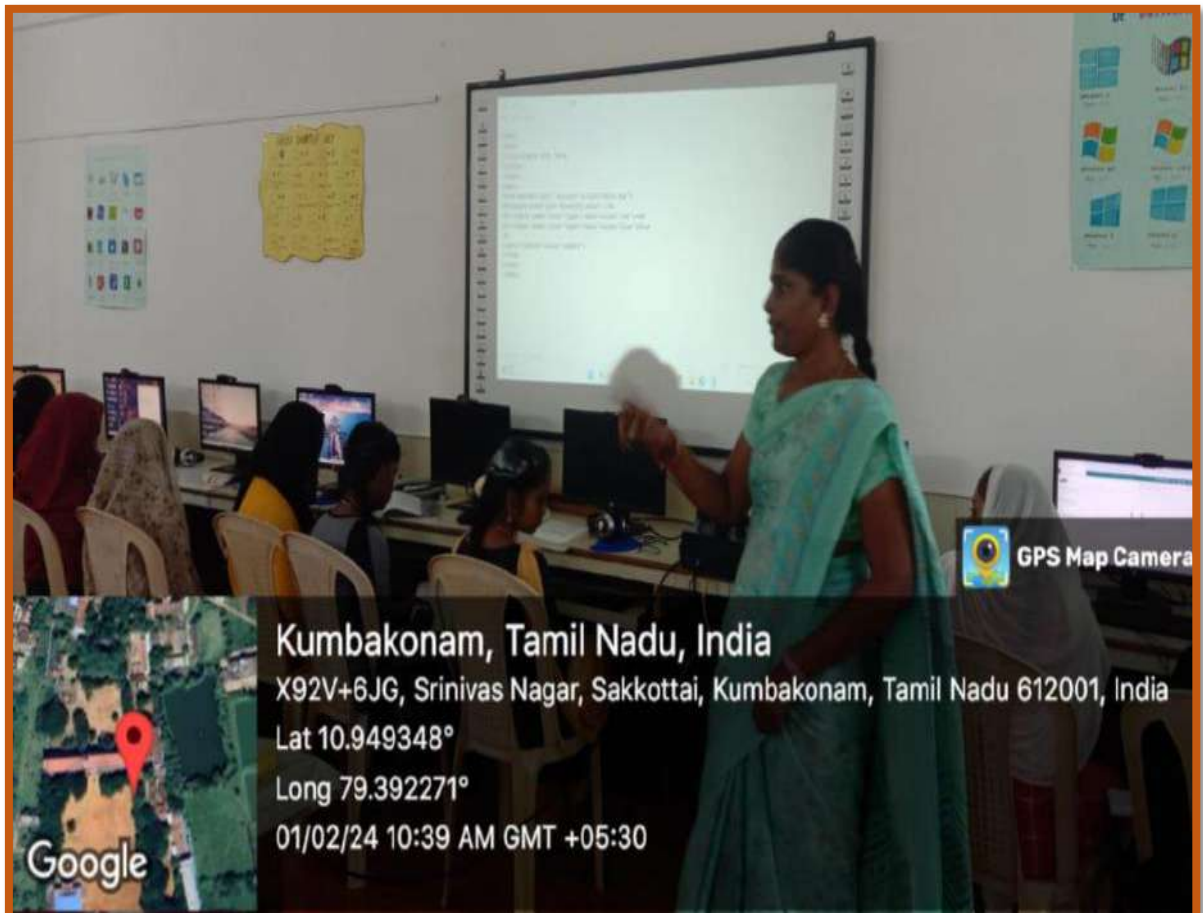
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