Resolution No.: AC/I(21-22).2(II).RUS17

# S. P. Mandali's Ramnarain Ruia Autonomous College

(Affiliated to University of Mumbai)



Syllabus for

Program: T.Y.B.Sc.

**Program Code For Semester 5:** 

**Elements of Operations Research (RUSACOR)** 

**Program Code For Semester 6:** 

**Data Analysis Using Python(RUSACDA)** 

(Credit Based Semester and Grading System for academic year 2022–2023)



# **PROGRAM OUTCOMES**

РО	PO Description
	A student completing Bachelor's/Master's Degree in science
	program will be able to:
PO 1	Recall and explain acquired scientific knowledge in a
	comprehensive manner and apply the skills acquired in their
	chosen discipline. Interpret scientific ideas and relate its
	interconnectedness to various fields in science.
PO 2	Evaluate scientific ideas critically, analyse problems, explore
	options for practical demonstrations, illustrate work plans and
	execute them, organise data and draw inferences.
PO 3	Explore and evaluate digital information and use it for knowledge
	upgradation. Apply relevant information so gathered for analysis
	and communication using appropriate digital tools.
PO 4	Ask relevant questions, understand scientific relevance,
	hypothesize a scientific problem, construct and execute a project
	plan and analyse results.
PO 5	Take complex challenges, work responsibly and independently,
	as well as in cohesion with a team for completion of a task.
	Communicate effectively, convincingly and in an articulate
	manner.
PO 6	Apply scientific information with sensitivity to values of different
	cultural groups. Disseminate scientific knowledge effectively for
	upliftment of the society.
PO 7	Follow ethical practices at work place and be unbiased and
	critical in interpretation of scientific data. Understand the
	environmental issues and explore sustainable solutions for it.
PO 8	Keep abreast with current scientific developments in the specific
	discipline and adapt to technological advancements for better
	application of scientific knowledge as a lifelong learner.



# **PROGRAM SPECIFIC OUTCOMES**

PSO	Description		
	A student completing Bachelor's Degree in science program in		
	the subject of Elements of Operations Research (AC) (Semester		
	5) / Data Analysis using Python(AC)(Semester 6) will be able to:		
PSO 1	Understand the data generated in various scenarios of scientific,		
	industrial or social problems.		
PSO 2	Apply Statistical tools for data analysis.		
PSO 3	Pursue their higher education programs leading to post-graduate		
	and/or doctoral degrees in Statistics, Data Science, Business		
	Analytics, Biostatistics, Econometrics, Management Studies.		
PSO 4	Compete globally to enter into promising careers.		
PSO 5	Make a pathway to a range of traditional avenues in Academia and		
	Industry, Govt. Service, IAS, Indian Statistical/ Economic Services,		
	Industries, Commerce, Investment Banking, Banks and Insurance		
	Sectors, CSO and NSSO, Research Personnel/Investigator in Govt.		
	organizations such as NCAER, IAMR, ICMR, Statistical and Economic		
	Bureau & various PSUs., Market Research, Actuarial Sciences,		
	Biostatistics, Demography etc.		
PSO 6	Seek employment or self-employment in different sectors like Stock		
	trading, Pharmaceutical sector, Sports, Politics, Business, Financial		
	services and Media Industry.		

# PROGRAM OUTLINE

YEAR	SEMESTER	COURSE	COURSE TITLE	CREDITS
		CODE		
TYBSc	V	RUSACOR501	ELEMENTS OF OPERATIONS	2
	<b>.</b>		RESEARCH- I	
TYBSc	V	RUSACORP501	PRACTICAL BASED ON	2
		ROSACORFSOT	RUACOR501	
TYBSc	VI	RUSACDA601	DATA ANALYSIS WITH	2
			PYTHON	
TYBSc	VI	RUSACDAP601	PRACTICAL BASED ON RUSACDA601	2



#### **Course Code: RUSACOR501**

#### Course Title: ELEMENTS OF OPERATIONS RESEARCH

### Academic year 2022-23

#### **COURSE OUTCOMES:**

COURSE	DESCRIPTION	
OUTCOME	A student completing this course will be able to:	
CO 1	Use two-phase method and dual simplex method and perform Sensitivity	
	Analysis.	
CO 2	Measure entropy, efficiency and redundancy of the communication	
	system	
CO 3	Understand and evaluate various methods in investment decisions in	
	security and derivative markets	

# **DETAILED SYLLABUS**

Course Code/	Unit	Course/ Unit Title	Credits/				
Unit			Lectures				
RUSACOR501	Unit	Overview of Linear Programming Problem,	15				
	I	Sensitivity Analysis and Duality:  Overview of LPP: Formulation, Solution by	Lectures				
		graphical and Simplex Method					
		<ul> <li>Introduction and Graphical method of Sensitivity</li> </ul>					
		<ul> <li>Sensitivity analysis using Simplex Method [With Proof]</li> </ul>					
		Variation in the price vector "c".					
	0	Variation in requirement vector "b".	·				
3)		Addition and deletion of a new variable to the LPP.					
		<ul> <li>Addition and deletion of a new constraint to the LPP</li> </ul>					
		Solution of LPP for unrestricted variables using					
		Two Phase Method					
		Concept of Duality.					
		Its use in solving L.P.P. Relationship between optimum solutions to Primal and Dual.					
		Dual Simplex Algorithm					
		= 3.5 5 <b></b>					
RUSACOR501	Unit	Information theory	15				
	II	<ul> <li>Introduction. Fundamental Theorem of Information Theory.</li> </ul>	Lectures				
		inionnation meory.					



		Measures of Information. Properties of Entropy  Time stice.	
		Function.	
		Communication System. Memory less channel,	
		Binary Symmetric channel, channel matrix, joint,	
		marginal and conditional Entropies.	
		• H(X, Y) = H(X/Y) + H(Y) = H(Y/X) + H(X) H(X) ≥ H(X/Y)	
		Channel capacity, Efficiency and Redundancy,	2 (
		Encoding, Shannon–Fano Encoding Procedure.	
RUSACOR501	Unit	Securities Market and Derivatives	15
	III	Concept of Index, Nifty-Fifty, Sensex, Dow	Lectures
		Jones Index, Hang Seng Index	200101100
		<ul> <li>Concept of stock market, share, face value,</li> </ul>	
		market value, dividend, equity share,	
		preferential share, bonus and right shares.	
		<ul> <li>Initial Public Offer (IPO), Earning Per Share</li> </ul>	
		(EPS), Price Earnings Ratio (PE ratio), Price to	
		Book Ratio (P/B Ratio), Beta value, Volatility	
		index. Simple problems.	
		Options terminology:	
		<ul> <li>Index option, Stock option, American option,</li> </ul>	
		European option.	
		<ul> <li>Strike price, Expiry date, Call option, Put option,</li> </ul>	
		Buyer of an option, Writer of an option.	
		Futures & Options:	
		<ul> <li>Introduction to F &amp; O market.</li> </ul>	
		Difference between Forward and Futures     approach.	
		contracts.	
		Factors influencing the market.  Hadring Arbitrage Open interest.  Hadring Arbitrage Open interest.	
		Hedging, Arbitrage, Open interest	
RUSACOR501	Unit	Mathematics of Finance, Mutual Funds	15
in the state of th	IV	Accumulated Value and Present Value of Single	Lectures
		Payment and Series of Payments.	Lootaros
		Application to investment decisions	
4		➤ Payback Method	
		Net present value Method (NPV),	
~`0`		➤ Internal Rate of Return Method	
		Mutual Funds (M.F)	
		• Introduction, Types of M.F, Net Asset Value	
		(NAV), entry, exit loads.	
\\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\		Classification of M.Fs. option plans given by	
		M.Fs. Evaluation of M.Fs	
		Advantages and Disadvantages of M.Fs	
		Simple problems on calculation of Net income	
		after considering entry load, dividend, change in	
		NAV and exit load.	
		Introduction to:-Investment Plans	
		Averaging of price under the	
		<ul> <li>Systematic Investment Plan (SIP)</li> </ul>	
L	1	,	<u> </u>



Systematic Withdrawal Plan (SWP)	
Systematic Transfer Plan (STP)	

#### DISTRIBUTION OF TOPICS FOR PRACTICAL

Course Code RUSACORP501		
Sr. No	Practical based on course	
1	Graphical solution with sensitivity	
2	Two Phase Method	
3	Duality And Dual Simplex	
4	Sensitivity Analysis using Simplex Method	
5	Information Theory	
6	Security Market	
7	Derivatives	
8	Investment Analysis and Mutual Funds	

#### **REFERENCES**

- Kantiswaroop and Manmohan Gupta.: Operations Research 4<sup>th</sup> Edition; S Chand & Sons.
- 2. Sharma J K, (1989),: Mathematical Models in Operations Research ,Tata McGraw Hill Publishing Company Ltd.
- 3. Sharma S D.: Operations Research 11th edition, KedarNath Ram Nath& Company.
- 4. Taha H A.: Operations Research 6th edition, Prentice Hall of India.
- 5. Sharma J K,: Quantitative Techniques For Managerial Decisions: , (2001), MacMillan India Ltd.
- 6. Kapoor V K.: Operation research technique for management 7<sup>th</sup> edition
- 7. Gupta R K.: Linear Programming, 2<sup>nd</sup> Edition
- 8. Gupta M P and Sharma J K.: Linear programming for management: 1st edition national publishing house
- 9. Shrinath L S: Principles and application: Pert and CPM. :Affiliated East West press Pvt Ltd
- 10. Ingels Franklin M: Information and coding Theory: Intext Educational publishers



## **Modality of Assessment**

#### **Theory Examination Pattern:**

### A) Internal Assessment- 40%- 40 Marks

Sr No	Evaluation type	Marks
1	Class Test/ Project / Assignment / Presentation	20
2	Class Test/ Project / Assignment / Presentation	20
	TOTAL	40

#### B) External Examination- 60%- 60 Marks

#### **Semester End Theory Examination:**

- 1. Duration These examinations shall be of two hours duration.
- 2. Theory question paper pattern:

#### Paper Pattern:

Question	Options	Marks	Questions Based on
1	Any TWO subparts out of Three subparts	16	Unit I
2	Any TWO subparts out of Three subparts	14	Unit II
3	Any TWO subparts out of Three subparts	16	Unit III
4	Any TWO subparts out of Three subparts	14	Unit IV
	TOTAL	60	

#### **Practical Examination Pattern:**

#### A) Internal Examination: 40%- 40 Marks

Particulars	Marks
Journal	10
Experimental tasks/Project/Assignments	30



Total	40

#### B) External Examination: 60%- 60 Marks

#### **Semester End Practical Examination:**

Duration - These examinations shall be of **THREE HOURS** duration.

Particulars	Paper
EXAM	RUSACORP501
Total	60

### **Overall Examination & Marks Distribution Pattern**

#### Semester V

Course	RUSA		
	Internal	Total	
Theory	40	60	100
Practical	40	100	

Course Code: RUSACDA601

**Course Title: DATA ANALYSIS WITH PYTHON** 

Academic year 2022-23

#### **COURSE OUTCOMES:**

COURSE DESCRIPTION	
OUTCOME	A student completing this course will be able to:
CO 1	Basics of Python programming
CO 2	Write codes for Statistical functions/ tests using Python
CO 3	Application of Python to statistics

#### **Learning Outcomes:**

Students should be able to

- Handle data files in Python
- Describe Numpy, Pandas, Strings, List, Tuples and Dictionaries in Python
- Express different decision making statements and Functions
- Draw various types of graphs and diagrams using python



• Apply python to small sample test and large sample test

### **DETAILED SYLLABUS**

Unit		Title: - Data Analysis using Python	No. of lectures
Unit 1		Introduction to PYTHON Software	15
	1.1	Python Setup Python Arithmetic: Basic operators	116
	1.2	Basic Data Types, Variables, Lists, Tuples and Strings, Dictionaries and sets Derive new variable/function Summary statistics	0//
Unit 2		Numpy, Pandas and Data Exploration	15
	2.1	numpy arrays: Creating arrays crating n-dimensional arrays using np.array and array operations(indexing and slicing, transpose, mathematical operations)  pandas data frames: Creating series and data frames and Operations on series and data frames	
		Reading and writing data: From and to Excel and CSV files.	
		Merging, sorting, sub-setting of Data files	
	2.2	Control statements: if, if-else, if-elif, while loop, for loop  Defining functions: def statement	
		Text data operations: len, upper, lower, slice, replace, contains, Frequency Tables	
Unit 3		Descriptive statistics and Statistical Methods	15
	3.1	<b>Plotting:</b> using "matplotlib" (Histograms, Box plots, Scatter plot, Barplot, Line plot)	
	S	<b>Descriptive Statistics:</b> mean, median, mode, min, max, quantile, standard deviation, variance, skew, kurtosis, correlation	
N		<b>Probability distributions:</b> (using scipy.stats) computations of probabilities, Cumulative probabilities, quantiles and drawing random sample using functions for following distributions:	
	3.2	Simulation from distributions, Binomial, Poisson, Hyper geometric, Normal, Exponential, Uniform, Graphs of pmf/pdf by varying parameters for above distributions	
Unit 4		Inferential Statistics	15
	4.1	Hypothesis testing and T-Tests: (using scipy.stats, math) Large sample test, ttest_1sample,	



	ttest_ind(2 sample test),	
	ttest_rel(paired), Type I and Type II error	
4.2	Chi-square tests: (using scipy.stats) chisquare, chi2	
	ANOVA: (using scipy.stats) f_oneway	
4.3	<b>Linear regression:</b> from sklearn import linear model and use linear model. Linear regression function.	
	intear moder. Linear regression function.	

# **DISTRIBUTION OF TOPICS FOR PRACTICALS**

Course Code RUSACDAP601			
Sr. No	Practical based on course		
1	Python basics on data types		
2	Descriptive Statistics		
3	Probability Distributions: Discrete		
4	Probability Distributions: Continuous		
5	Data visualization		
6	Testing of Hypothesis		
7	ANOVA		
8	Regression analysis		

### **REFERENCES**

- Python for Data Analysis by O'Reilly Media (Second Edition) (2017)
- How to think like a computer scientist learning with Python by Allen Downey. (2002)
- Python for Data Analysis by Armando Fernandgo. (2017)

### **Modality of Assessment**

#### **Theory Examination Pattern:**

A) Internal Assessment- 40%- 40 Marks

Sr No	Evaluation type	Marks
1	Class Test/ Project / Assignment / Presentation	20
2	Class Test/ Project / Assignment / Presentation	20



TOTAL	40

#### B) External Examination- 60% - 60 Marks Semester End Theory Examination:

- 1. Duration These examinations shall be of **two hours** duration.
- 2. Theory question paper pattern:

#### Paper Pattern:

Question	Options	Marks	Questions Based on
1	Any TWO subparts out of Three subparts	16	Unit I
2	Any TWO subparts out of Three subparts	14	Unit II
3	Any TWO subparts out of Three subparts	16	Unit III
4	Any TWO subparts out of Three subparts	14	Unit IV
	TOTAL	60	

#### **Practical Examination Pattern:**

A) Internal Examination: 40%- 40 Marks

Particulars	Marks
Journal	10
Experimental tasks/Project/Assignments	30
Total	40

B) External Examination: 60%- 60 Marks

#### **Semester End Practical Examination:**

Duration - These examinations shall be of **THREE HOURS** duration.

Particulars	Paper
EXAM	RUSACORP601
Total	60



#### **Overall Examination & Marks Distribution Pattern**

#### Semester VI

Course	RUSACOR601		
	Internal External		Total
Theory	40 60		100
Practical	40 60		100

\_\_\_\_\_