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Co-ordinators : Dr. Joydeep Dutta

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NPTEL : Functional Analysis (Mathematics)

Co-ordinators : Prof. P.D. Srivastava

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- Lecture 2 - Holder Inequality and Minkowski Inequality
- Lecture 3 - Various Concepts in a Metric Space
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- Lecture 6 - Examples of Complete and Incomplete Metric Spaces
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- Lecture 8 - Vector Spaces with Examples
- Lecture 9 - Normed Spaces with Examples
- Lecture 10 - Banach Spaces and Schauder Basis
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- Lecture 12 - Compactness of Metric/Normed Spaces
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- Lecture 29 - Total Orthonormal Sets And Sequences
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- Lecture 5 - Higher Order Methods/Equations
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NPTEL : Optimization (Mathematics)

Co-ordinators : Prof. A. Goswami, Dr. Debjani Chakraborty

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Lecture 16 - Project Management

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Lecture 21 - Classical optimization techniques : Single variable optimization

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NPTEL : Probability and Statistics (Mathematics)

Co-ordinators : Prof. Somesh Kumar

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Lecture 3 - The principle of inclusion and exclusion

Lecture 4 - Application of the principle of inclusion and exclusion

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Lecture 6 - Logical Inferences

Lecture 7 - Methods of proof of an implication

Lecture 8 - First order logic (1)

Lecture 9 - First order logic (2)

Lecture 10 - Rules of inference for quantified propositions

Lecture 11 - Mathematical Induction (1)

Lecture 12 - Mathematical Induction (2)

Lecture 13 - Sample space, events

Lecture 14 - Probability, conditional probability

Lecture 15 - Independent events, Bayes theorem

Lecture 16 - Information and mutual information

Lecture 17 - Basic definition

Lecture 18 - Isomorphism and sub graphs

Lecture 19 - Walks, paths and circuits operations on graphs

Lecture 20 - Euler graphs, Hamiltonian circuits

Lecture 21 - Shortest path problem

Lecture 22 - Planar graphs

Lecture 23 - Basic definition

Lecture 24 - Properties of relations

Lecture 25 - Graph of relations

Lecture 26 - Matrix of relation

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Lecture 28 - Closure of relation (2)

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Lecture 2 - Linear dependence, independence and Wronskian of functions

Lecture 3 - Solution of second-order homogenous linear differential equations with constant coefficients - I

Lecture 4 - Solution of second-order homogenous linear differential equations with constant coefficients - II

Lecture 5 - Method of undetermined coefficients

Lecture 6 - Methods for finding Particular Integral for second-order linear differential equations with constant coefficients - I

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Lecture 8 - Methods for finding Particular Integral for second-order linear differential equations with constant coefficients - III

Lecture 9 - Euler-Cauchy equations

Lecture 10 - Method of reduction for second-order linear differential equations

Lecture 11 - Method of variation of parameters

Lecture 12 - Solution of second order differential equations by changing dependent variable

Lecture 13 - Solution of second order differential equations by changing independent variable

Lecture 14 - Solution of higher-order homogenous linear differential equations with constant coefficients

Lecture 15 - Methods for finding Particular Integral for higher-order linear differential equations

Lecture 16 - Formulation of Partial differential equations

Lecture 17 - Solution of Lagrange's equation - I

Lecture 18 - Solution of Lagrange's equation - II

Lecture 19 - Solution of first order nonlinear equations - I

Lecture 20 - Solution of first order nonlinear equations - II

Lecture 21 - Solution of first order nonlinear equations - III

Lecture 22 - Solution of first order nonlinear equations - IV

Lecture 23 - Introduction to Laplace transforms

Lecture 24 - Laplace transforms of some standard functions

Lecture 25 - Existence theorem for Laplace transforms

Lecture 26 - Properties of Laplace transforms - I

Lecture 27 - Properties of Laplace transforms - II

Lecture 28 - Properties of Laplace transforms - III

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Lecture 30 - Convolution theorem for Laplace transforms - I

Lecture 31 - Convolution theorem for Laplace transforms - II

- Lecture 32 - Initial and final value theorems for Laplace transforms
- Lecture 33 - Laplace transforms of periodic functions
- Lecture 34 - Laplace transforms of Heaviside unit step function
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- Lecture 36 - Applications of Laplace transforms - I
- Lecture 37 - Applications of Laplace transforms - II
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- Lecture 39 - Z-transform and inverse Z-transform of elementary functions
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- Lecture 42 - Initial and final value theorem for Z-transforms
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- Lecture 44 - Applications of Z-transforms - I
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- Lecture 47 - Fourier series and its convergence - I
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- Lecture 49 - Fourier series of even and odd functions
- Lecture 50 - Fourier half-range series
- Lecture 51 - Parseval's Identity
- Lecture 52 - Complex form of Fourier series
- Lecture 53 - Fourier integrals
- Lecture 54 - Fourier sine and cosine integrals
- Lecture 55 - Fourier transforms
- Lecture 56 - Fourier sine and cosine transforms
- Lecture 57 - Convolution theorem for Fourier transforms
- Lecture 58 - Applications of Fourier transforms to BVP - I
- Lecture 59 - Applications of Fourier transforms to BVP - II
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Lecture 1 - Definition and classification of linear integral equations

Lecture 2 - Conversion of IVP into integral equations

Lecture 3 - Conversion of BVP into an integral equations

Lecture 4 - Conversion of integral equations into differential equations

Lecture 5 - Integro-differential equations

Lecture 6 - Fredholm integral equation with separable kernel: Theory

Lecture 7 - Fredholm integral equation with separable kernel: Examples

Lecture 8 - Solution of integral equations by successive substitutions

Lecture 9 - Solution of integral equations by successive approximations

Lecture 10 - Solution of integral equations by successive approximations: Resolvent kernel

Lecture 11 - Fredholm integral equations with symmetric kernels: Properties of eigenvalues and eigenfunctions

Lecture 12 - Fredholm integral equations with symmetric kernels: Hilbert Schmidt theory

Lecture 13 - Fredholm integral equations with symmetric kernels: Examples

Lecture 14 - Construction of Green function - I

Lecture 15 - Construction of Green function - II

Lecture 16 - Green function for self adjoint linear differential equations

Lecture 17 - Green function for non-homogeneous boundary value problem

Lecture 18 - Fredholm alternative theorem - I

Lecture 19 - Fredholm alternative theorem - II

Lecture 20 - Fredholm method of solutions

Lecture 21 - Classical Fredholm theory: Fredholm first theorem - I

Lecture 22 - Classical Fredholm theory: Fredholm first theorem - II

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Lecture 24 - Method of successive approximations

Lecture 25 - Neumann series and resolvent kernels - I

Lecture 26 - Neumann series and resolvent kernels - II

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- Lecture 33 - Cauchy type integral equations - III
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- Lecture 35 - Cauchy type integral equations - V
- Lecture 36 - Solution of integral equations using Fourier transform
- Lecture 37 - Solution of integral equations using Hilbert transform - I
- Lecture 38 - Solution of integral equations using Hilbert transform - II
- Lecture 39 - Calculus of variations: Introduction
- Lecture 40 - Calculus of variations: Basic concepts - I
- Lecture 41 - Calculus of variations: Basic concepts - II
- Lecture 42 - Calculus of variations: Basic concepts and Euler equation
- Lecture 43 - Euler equation: Some particular cases
- Lecture 44 - Euler equation : A particular case and Geodesics
- Lecture 45 - Brachistochrone problem and Euler equation - I
- Lecture 46 - Euler's equation - II
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- Lecture 48 - Variational problems in parametric form
- Lecture 49 - Variational problems of general type
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- Lecture 51 - Invariance of Euler's equation and isoperimetric problem - I
- Lecture 52 - Isoperimetric problem - II
- Lecture 53 - Variational problem involving a conditional extremum - I
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- Lecture 55 - Variational problems with moving boundaries - I
- Lecture 56 - Variational problems with moving boundaries - II
- Lecture 57 - Variational problems with moving boundaries - III
- Lecture 58 - Variational problems with moving boundaries; One sided variation
- Lecture 59 - Variational problem with a movable boundary for a functional dependent on two functions
- Lecture 60 - Hamilton's principle: Variational principle of least action

NPTEL : NOC:Nonlinear Programming (Mathematics)

Co-ordinators : S. K. Gupta

Lecture 1 - Convex Sets and Functions

Lecture 2 - Properties of Convex Functions - I

Lecture 3 - Properties of Convex Functions - II

Lecture 4 - Properties of Convex Functions- III

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Lecture 6 - KKT optimality conditions

Lecture 7 - Quadratic Programming Problems - I

Lecture 8 - Quadratic Programming Problems - II

Lecture 9 - Separable Programming - I

Lecture 10 - Separable Programming - II

Lecture 11 - Geometric Programming - I

Lecture 12 - Geometric Programming - II

Lecture 13 - Geometric Programming - III

Lecture 14 - Dynamic Programming - I

Lecture 15 - Dynamic Programming - II

Lecture 16 - Dynamic programming approach to find shortest path in any network

Lecture 17 - Dynamic Programming - IV

Lecture 18 - Search Techniques - I

Lecture 19 - Search Techniques - II

Lecture 20 - Search Techniques - III

Lecture 1 - Introduction to error analysis and linear systems

Lecture 2 - Gaussian elimination with Partial pivoting

Lecture 3 - LU decomposition

Lecture 4 - Jacobi and Gauss Seidel methods

Lecture 5 - Iterative methods-II

Lecture 6 - Introduction to Non-linear equations and Bisection method

Lecture 7 - Regula Falsi and Secant methods

Lecture 8 - Newton-Raphson method

Lecture 9 - Fixed point iteration method

Lecture 10 - System of Nonlinear equations

Lecture 11 - Introduction to Eigenvalues and Eigenvectors

Lecture 12 - Similarity Transformations and Gershgorin Theorem

Lecture 13 - Jacobi's Method for Computing Eigenvalues

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Lecture 16 - Interpolation - Part I (Introduction to Interpolation)

Lecture 17 - Interpolation - Part II (Some basic operators and their properties)

Lecture 18 - Interpolation - Part III (Newton's Forward/ Backward difference and derivation of general error)

Lecture 19 - Interpolation - Part IV (Error in approximating a function by a polynomial using Newton's Forward and Backward difference formula)

Lecture 20 - Interpolation - Part V (Solving problems using Newton's Forward and Backward difference formula)

Lecture 21 - Interpolation - Part VI (Central difference formula)

Lecture 22 - Interpolation - Part VII (Lagrange interpolation formula with examples)

Lecture 23 - Interpolation - Part VIII (Divided difference interpolation with examples)

Lecture 24 - Interpolation - Part IX (Hermite's interpolation with examples)

Lecture 25 - Numerical differentiation - Part I (Introduction to numerical differentiation by interpolation formula)

Lecture 26 - Numerical differentiation - Part II (Numerical differentiation based on Lagrange's interpolation with examples)

Lecture 27 - Numerical differentiation - Part III (Numerical differentiation based on Divided difference formula with examples)

Lecture 28 - Numerical differentiation - Part IV (Maxima and minima of a tabulated function and differentiation errors)

Lecture 29 - Numerical differentiation - Part V (Differentiation based on finite difference operators)

Lecture 30 - Numerical differentiation - Part VI (Method of undetermined coefficients and Derivatives with unequal intervals)

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[Lecture 32 - Numerical Integration - Part II \(Quadrature formula and Trapezoidal rule with associated errors\)merical Integration Part-I \(Methodology of Numerical Integration and Rectangular rule \)](#)

[Lecture 33 - Numerical Integration - Part III \(Simpsons 1/3rd rule with associated errors\)](#)

[Lecture 34 - Numerical Integration - Part IV \(Composite Simpsons 1/3rd rule and Simpsons 3/8th rule with examples\)](#)

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[Lecture 40 - Multi-step Method for solving ODEs](#)

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Lecture 2 - Determinant of a Matrix

Lecture 3 - Rank of a Matrix

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Lecture 5 - Vector Space - II

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Lecture 7 - Bases and Dimension - I

Lecture 8 - Bases and Dimension - II

Lecture 9 - Linear Transformation - I

Lecture 10 - Linear Transformation - II

Lecture 11 - Orthogonal Subspaces

Lecture 12 - Row Space, Column Space and Null Space

Lecture 13 - Eigen Values and Eigen Vectors - I

Lecture 14 - Eigen Values and Eigen Vectors - II

Lecture 15 - Diagonalizable Matrices

Lecture 16 - Orthogonal Sets

Lecture 17 - Gram Schmidt orthogonalization and orthogonal bases

Lecture 18 - Introduction to Matlab

Lecture 19 - Sign Integer Representation

Lecture 20 - Computer Representation of Numbers

Lecture 21 - Floating Point Representation

Lecture 22 - Round-off Error

Lecture 23 - Error Propagation in Computer Arithmetic

Lecture 24 - Addition and Multiplication of Floating Point Numbers

Lecture 25 - Conditioning and Condition Numbers - I

Lecture 26 - Conditioning and Condition Numbers - II

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Lecture 28 - Stability of Numerical Algorithms - II

Lecture 29 - Vector Norms - I

Lecture 30 - Vector Norms - II

Lecture 31 - Matrix Norms - I

- Lecture 32 - Matrix Norms - II
- Lecture 33 - Convergent Matrices - I
- Lecture 34 - Convergent Matrices - II
- Lecture 35 - Stability of non linear system
- Lecture 36 - Condition number of a matrix: Elementary Properties
- Lecture 37 - Sensitivity Analysis - I
- Lecture 38 - Sensitivity Analysis - II
- Lecture 39 - Residual Theorem
- Lecture 40 - Nearness to Singularity
- Lecture 41 - Estimation of the Condition Number
- Lecture 42 - Singular value decomposition of a matrix - I
- Lecture 43 - Singular value decomposition of a matrix - II
- Lecture 44 - Orthonormal Projections
- Lecture 45 - Algebraic and geometric properties of SVD
- Lecture 46 - SVD and their applications
- Lecture 47 - Perturbation theorem for singular values
- Lecture 48 - Outer product expansion of a matrix
- Lecture 49 - Least square solutions - I
- Lecture 50 - Least square solutions - II
- Lecture 51 - Householder matrices
- Lecture 52 - Householder matrices and their applications
- Lecture 53 - Householder QR factorization - I
- Lecture 54 - Householder QR factorization - II
- Lecture 55 - Basic theorems on eigenvalues and QR method
- Lecture 56 - Power Method
- Lecture 57 - Rate of Convergence of Power Method
- Lecture 58 - Applications of Power Method with Shift
- Lecture 59 - Jacobi Method - I
- Lecture 60 - Jacobi Method - II

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Lecture 2 - Numerical Solution of ODE

Lecture 3 - Numerical solution of PDE

Lecture 4 - Finite difference approximation

Lecture 5 - Polynomial fitting and one-sided approximation

Lecture 6 - Solution of parabolic equation

Lecture 7 - Implicit and C-N scheme for solving 1D parabolic equation

Lecture 8 - Stability analysis of Explicit scheme for solving parabolic equation

Lecture 9 - Stability of Crank-Nicoloson's scheme

Lecture 10 - Approximation of derivative boundary conditions

Lecture 11 - Solution of two-dimensional parabolic equation

Lecture 12 - Solution of 2D parabolic equation using ADI scheme

Lecture 13 - Solution of Elliptic Equation

Lecture 14 - Solution of Elliptic equation using SOR method

Lecture 15 - Solution of Elliptic equation using ADI scheme

Lecture 16 - Solution of Hyperbolic equation

Lecture 17 - Stability analysis for Hyperbolic equations

Lecture 18 - Characteristics of PDE

Lecture 19 - Lax-Wendroff's method

Lecture 20 - Wendroff's method

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- Lecture 2 - Limits for multivariable functions - I
- Lecture 3 - Limits for multivariable functions - II
- Lecture 4 - Continuity of multivariable functions
- Lecture 5 - Partial Derivatives - I
- Lecture 6 - Partial Derivatives - II
- Lecture 7 - Differentiability - I
- Lecture 8 - Differentiability - II
- Lecture 9 - Chain rule - I
- Lecture 10 - Chain rule - II
- Lecture 11 - Change of variables
- Lecture 12 - Euler's theorem for homogeneous functions
- Lecture 13 - Tangent planes and Normal lines
- Lecture 14 - Extreme values - I
- Lecture 15 - Extreme values - II
- Lecture 16 - Lagrange multipliers
- Lecture 17 - Taylor's theorem
- Lecture 18 - Error approximation
- Lecture 19 - Polar-curves
- Lecture 20 - Multiple Integrals
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