# 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 |
|-------|----------|--------------|----------------------------------|---------|
|       | (0)      | CODE         |                                  |         |
| TYBSc | V        | RUSACOR501   | ELEMENTS OF OPERATIONS           | 2       |
|       |          |              | RESEARCH- I                      |         |
| TYBSc | V        | RUSACORP501  | PRACTICAL BASED ON               | 2       |
|       |          | NOOACONI 301 | RUACOR501                        |         |
| TYBSc | VI       | RUSACDA601   | DATA ANALYSIS WITH               | 2       |
|       |          |              | PYTHON                           |         |
| TYBSc | VI       | RUSACDAP601  | PRACTICAL BASED ON<br>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 | <ul> <li>Overview of Linear Programming Problem, Sensitivity Analysis and Duality:</li> <li>Overview of LPP: Formulation, Solution by graphical and Simplex Method</li> <li>Introduction and Graphical method of Sensitivity</li> <li>Sensitivity analysis using Simplex Method [With Proof]</li> <li>Variation in the price vector "c".</li> <li>Variation in requirement vector "b".</li> <li>Addition and deletion of a new variable to the LPP.</li> <li>Addition and deletion of a new constraint to the LPP</li> <li>Solution of LPP for unrestricted variables using Two Phase Method</li> <li>Concept of Duality.</li> </ul> | 15<br>Lectures |
|              |      | <ul> <li>Its use in solving L.P.P. Relationship between optimum solutions to Primal and Dual.</li> <li>Dual Simplex Algorithm</li> </ul>   |                |
| RUSACOR501   | Unit | Information theory   | 15             |
|              | II   | <ul> <li>Introduction. Fundamental Theorem of<br/>Information Theory.</li> <li>Measures of Information. Properties of Entropy</li> </ul>   | Lectures       |
|              |      | Function.  |                |



|                 |   | 1        |
|-----------------|---|----------|
|                 | • Communication System. Memory less channel,  |          |
|                 | Binary Symmetric channel, channel matrix, joint,  |          |
|                 | marginal and conditional Entropies.   |          |
|                 | • $H(X, Y) = H(X/Y) + H(Y) = H(Y/X) + H(X) H(X) \ge$  |          |
|                 | H(X/Y)  |          |
|                 | Channel capacity, Efficiency and Redundancy,  |          |
|                 | 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  | 1030     |
|                 | <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:  |          |
|                 | Introduction to F & O market.  Difference by the transport of the production of |          |
|                 | Difference between Forward and Futures  |          |
|                 | contracts.  |          |
|                 | Factors influencing the market.   |          |
|                 | Hedging, Arbitrage, Open interest   |          |
| RUSACOR501 Unit | Mothematics of Einance Mutual Funds   | 15       |
|                 | Mathematics of Finance, Mutual Funds  |          |
| IV              | Accumulated Value and Present Value of Single     Poyment and Series of Poyments  | Lectures |
|                 | Payment and Series of Payments.   |          |
| • • •           | Application to investment decisions      Device of Method   |          |
|                 | > Payback Method  |          |
|                 | Net present value Method (NPV),   |          |
| 40.             | ➤ 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. Fyelveties of M.Fs.   |          |
|                 | M.Fs. Evaluation of M.Fs  |          |
| 0,              | Advantages and Disadvantages of M.Fs  |          |
|                 | Simple problems on calculation of Net income  |          |
|                 | after considering entry load, dividend, change in   |          |
|                 | NIA V A I I I   |          |
|                 | NAV and exit load.  |          |
|                 | Introduction to:-Investment Plans   |          |
|                 | <ul><li>Introduction to:-Investment Plans</li><li>Averaging of price under the</li></ul>  |          |
|                 | <ul> <li>Introduction to:-Investment Plans</li> <li>Averaging of price under the</li> <li>Systematic Investment Plan (SIP)</li> </ul>   |          |
|                 | <ul><li>Introduction to:-Investment Plans</li><li>Averaging of price under the</li></ul>  |          |



#### **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**

- 1. 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 11<sup>th</sup> edition, KedarNath Ram Nath& Company.
- 4. Taha H A.: Operations Research 6<sup>th</sup> 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: 1<sup>st</sup> edition national publishing house
- 9. Shrinath L S: Principles and application: Pert and CPM. :Affiliated East West press Pvt I td
- 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     | <b>3</b> |       |
|-----------|----------|----------|-------|
|           | Internal | External | Total |
| Theory    | 40       | 60       | 100   |
| Practical | 40       | 60       | 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: Paper IV – Data Analysis using Python  |    |  |
|--------|-----|---|----|--|
| Unit 1 |     | Introduction to PYTHON Software   | 15 |  |
|        | 1.1 | Python Setup  |    |  |
|        |     | Python Arithmetic: Basic operators  |    |  |
|        | 1.2 | Basic Data Types, Variables, Lists, Tuples and Strings,   |    |  |
|        |     | Dictionaries and sets   |    |  |
|        |     | Derive new variable/function  |    |  |
| 11     |     | Summary statistics  | Ar |  |
| 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 | Plotting: using "matplotlib" (Histograms, Box plots, Scatter plot, Barplot, Line plot)  |    |  |
|        |     | <b>Descriptive Statistics:</b> mean, median, mode, min, max, quantile, standard deviation, variance, skew, kurtosis, correlation  |    |  |
| 8      | 60  | <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. |  |

## **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                                 |    |
|-------|---|----|
| 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    | RUSA     |          |       |
|-----------|----------|----------|-------|
|           | Internal | External | Total |
| Theory    | 40       | 60       | 100   |
| Practical | 40       | 60       | 100   |