# Department of Science and Technology, Government of India, New Delhi (DST) sponsored 2010 SERC School at CMS Pala Campus [ $8^{\text {th }}$ SERC School at CMS] 

on
Matrix Variable Calculus and Statistical Distribution Theory and Applications in Data Analysis, Model Building and Astrophysics Problems

Theme for 2010: Stochastic Models

Organized by the

## DST Centre for Mathematical Sciences South, Pala and Hill Area Campuses (CMS) <br> [Arunapuram P.O, Pala, Kerala 686574, India; Phone/fax 04822216317 E-mail: cmspala@gmail.com; website: www.cmsintl.org ]

All-India selection: $\mathbf{3 0}$ seats
Dates : 12 ${ }^{\text {th }}$ April 2010 to $14^{\text {th }}$ May 2010, five weeks
Venue : CMS Pala Campus
All expenses met by DST
ELIGIBILITY
Young faculty below 35 years at any college or university or other institution in India, Ph.D degree holders, post-doctoral fellows, others interested in research

Minimum qualification:
B.Sc (Mathematics), M.Sc in Mathematics/ Statistics/ Theoretical Physics/ Theoretical Compute Science - first classes throughout

Closing date of applications: $\quad 28^{\text {th }}$ February 2010
Topics to be covered
Multivariable and matrix-variable calculus. Statistical or non-deterministic models. Regression type and design type models. Stochastic processes, and time series models. Fundamentals of fractional calculus and its applications. Mathai's pathway model and its generalizations and applications in various fields including reactiondiffusion problems. Order statistics and reliability models.

Faculty: Top researchers in these areas will be the faculty.
Proposed main resource persons for the 2010 SERC School: Dr F. Mainardi (Italy), Dr H.J. Haubold (United Nations), Dr A.M. Mathai (Canada/India), Dr R.K. Saxena (Jodhpur), Dr D.V. Pai (IIT Bombay and IIT Gandhinagar), Dr K.K. Jose (India), Dr Yageen Thomas (India), Dr D. Kundu (IIT Kanpur), Dr Ashis SenGupta (ISI, Kolkata ) plus others.

## Lectures <br> Monday-Friday

First lecture: $\quad 08.30-10.30 . \quad$ Coffee plus first problem session: $10.30-13.00 \mathrm{hrs}$ Second lecture: 14.00-16.00hrs; Coffee plus second problem session 16.00-18.00hrs

## No lectures on Saturdays and Sundays

Attendance in every lecture and every problem-solving session is compulsory. Regular class-tests. For Indian participants, all expenses will be met by CMS, including to and fro second class train travel, local accommodation, food and study materials. Best opportunity to learn the subject matter from the top researchers in the field.

Apply on plain paper (no fees) to the Director, CMS, with full cv, showing date of birth, marital status, educational background, E-mail ID, phone number (mobile, if any) and copies of all certificates starting with high school. Advance application can be sent by e-mail but signed hard copy is needed for final consideration.

Free and voluntary TeX, LaTeX, MAPLE/ MATHEMATICA/ SAS/ SPSS training during weekends.

One to two free educational tours during two Saturdays.

## Address for correspondence:



CENTRE FOR MATHEMATICAL SCIENCES PALA CAMPUS, ARUNAPURAM P. O., PALA, KERALA -686574, INDIA

Phone/fax 91+4822 216317 (04822 216317)
E-mail: cmapala@gmail.com; Website: www.cmsintl.org

## 2010 SERC School <br> on

Multivariable and matrix-variable calculus and statistical distributions theory:
Applications in data analysis, model building and astrophysics problems: ( $8^{\text {th }}$ School in the sequence of SERC Schools at CMS) 2010 theme: Stochastic Modeling

Proposed dates and arrangements
Tentative dates: $\quad$ Monday $12^{\text {th }}$ April 2010 to Friday $14^{\text {th }}$ May 2010 Duration: Five weeks

Closing date of applications: $\quad 28^{\text {th }}$ February 2010 (Sunday)
Selection committee meeting: $1^{\text {st }}$ March 2010 (Monday)
Information goes out on: $\quad 1^{\text {st }}$ March 2010 (Monday)
Arrival of participants
Classes start on
$10^{\text {th }}, 11^{\text {th }}$ April 2010 (Saturday \& Sunday)
$12^{\text {th }}$ April 2010 (Monday) at 08.30 hrs
Course coordinator: Dr A.M. Mathai (CMS Pala Campus)
Co-coordinator Dr K.K. Jose (CMS Pala Campus)
Proposed main lecturers: Dr A.M. Mathai (Canada/India), Dr D.V. Pai (India), Dr F. Mainardi (Italy), Dr H.J. Haubold (Austria), Dr K.K. Jose (India), Dr Yageen Thomas (India) plus more
Problem session supervision: The main lecturers plus Dr Joy Jacob, Dr Seemon Thomas, Dr Sebastian George, Dr Sunil Mathew, Dr Vincent Mathew, Dr Shanoja R. Naik, plus more
Proposed tentative timetable


CMS Pala Campus
$12^{\text {th }}$ April to $14^{\text {th }}$ May 2010

## PROPOSED TIMETABLE

## Saturday $10^{\text {th }}$, Sunday $11^{\text {th }}$ April 2010: participants arrive and settle

Week 1, Day 1, Monday $12^{\text {th }}$ April 2010
08.30-9.00 Informal talk to the participants by the Course Director Dr A.M. Mathai
09.00-09.45 Inaugural session

1. Prayer
2. Welcome:

Dr K.K. Jose (Principal, St. Thomas College Pala)
3. About SERC School and congratulating the national prize winners

Dr A.M. Mathai (Director of 2010 SERC School)
4. Presidential address and inauguration
(to be selected)
Presidential address and inauguration by lighting the ceremonial lamp
5. Vote of thanks

Dr Joy Jacob (Head, Department of Statistics, St. Thomas College Pala)
6. National anthem
09.45-10.00 Coffee break
10.00-11.00 Library hour
11.00-13.00 Lecture 1.1: Dr A.M. Mathai [Model building: deterministic models]
13.00-14.00 Lunch
14.00-16.00 Lecture 1.2: Dr A.M. Mathai [Model building: deterministic models]
16.00-18.00 Tea + problem session (course assistant \& Dr A.M. Mathai)

Week 1, Day 2, Tuesday $13^{\text {th }}$ April 2010
08.30-10.30 Lecture 1.3: Dr A.M. Mathai [Model building: deterministic models]
10.30-13.00 Tea + problem session (course assistnt \& Dr A.M. Mathai)
13.00-14.00 Lunch
14.00-16.00 Lecture 1.4: Dr A.M.Mathai [Model building: deterministic models]
16.00-18.00 Tea + problem session (course assistant \& Dr A.M. Mathai)

Week 1, Day 3, Wednesday $14^{\text {th }}$ April 2010
08.30-10.30 Lecture 1.5: Dr A.M. Mathai [Model building: deterministic models]
10.30-13.00 Tea + problem session (course assistant \& Dr A.M. Mathai)
13.00-14.00 Lunch
14.00-16.00 Lecture 1.6: Dr A.M. Mathai [Model building: deterministic models] 16.00-18.00 Tea + problem session (course assistant\& Dr A.M. Mathai)

Week 1, Day 4, Thursday $15{ }^{\text {th }}$ April 2010
08.30-10.30 Lecture 1.7: Dr A.M. Mathai [Statistical preliminaries]

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10.30-13.00 Tea + problem session (Dr Joy Jacob & Dr A.M. Mathai)
13.00-14.00 Lunch
14.00-16.00 Lecture 1.8: Dr A.M. Mathai [Statistical preliminaries]
16.00-18.00 Tea + problem session (Dr Joy Jacob & Dr. A.M. Mathai)
Week 1, Day 5, Friday \(16{ }^{\text {th }}\) April 2010
0.8.30-10.30 Lecture 1.9: Dr A.M. Mathai [Statistical preliminaries]
10.30-13.00 Tea + problem session (Dr Joy Jacob \& Dr. A.M. Mathai)
13.00-14.00 Lunch
14.00-15.30 Lecture 1.10: Dr A.M. Mathai [Statistical preliminaries]
15.30-16.30 Tea + written test 1 (Dr A.M. Mathai)
16.30-18.00 Quiz 1(Dr A.M. Mathai)
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Saturday, Sunday: free, no lectures or problem sessions
Saturday $17^{\text {th }}$ April 2010:
08.30-21.00 Free conducted educational tour to Vaagamon

Sunday $18^{\text {th }}$ April 2010:
10.00-18.00 Voluntary free TEX training (Dr Joy Jacob)

Week 2, Day 1, Monday $19^{\text {th }}$ April 2010
08.30-10.30 Lecture 2.1: Dr A.M. Mathai [Joint and conditional distributions]
10.30-13.00 Tea + problem session (Dr Joy Jacob \& Dr. A.M. Mathai)
13.00-14.00 Lunch
14.00-16.00 Lecture 2.2: Dr A.M. Mathai [Conditional expectation]
16.00-18.00 Tea + problem session (Dr Seemon Thomas \& Dr A.M. Mathai)

Week 2, Day 2, Tuesday $20^{\text {th }}$ April 2010
08.30-10.30 Lecture 2.3: Dr A.M. Mathai [Model building: single variable case]
10.00-13.00 Tea + problem session (Dr Seemon Thomas \& Dr A.M. Mathai)
13.00-14.00 Lunch
14.00-16.00 Lecture 2.4: Dr A.M. Mathai [Model building: multivariable case]
16.00-18.00 Tea + problem session (Dr Seemon Thomas \& Dr A.M. Mathai)

Week 2, Day 3, Wednesday $21{ }^{\text {st }}$ April 2010
08.30-10.30 Lecture 2.5: Dr A.M. Mathai [Regression and correlation]
10.30-13.00 Tea + problem session (Dr Seemon Thomas \& Dr A.M. Mathai)
13.00-14.00 Lunch
14.00-16.00 Lecture 2.6: Dr A.M. Mathai [Regression and correlation]
16.00-18.00 Tea + problem session (Dr Seemon Thomas \& Dr A.M. Mathai)

Week 2, Day 4, Thursday 22 ${ }^{\text {nd }}$ April 2010

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\begin{array}{ll}
\text { 08.30-10.30 } & \text { Lecture 2.7: Dr A.M.Mathai [Correlation analysis] } \\
\text { 10.30-13.00 } & \text { Tea + problem session (Shanoja R. Naik \& Dr A.M.Mathai) } \\
\text { 13.00-14.00 } & \text { Lunch } \\
\text { 14.00-16.00 } & \text { Lecture 2.8 : Dr A.M. Mathai [Multiple and partial correlations] } \\
16.00-18.00 & \text { Tea + problem session (Dr Seemon Thomas \& Dr K. K. Jose) }
\end{array}
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Week 2, Day 5, Friday $23{ }^{\text {rd }}$ April 2010
08.30-10.30 Lecture 2.9: Dr A.M.Mathai [Recent results]
10.30-13.00 Tea + problem session (Shanoja R. Naik \& Dr A.M. Mathai)
13.00-14.00 Lunch
14.00-15.30 Lecture 2.10: Dr A.M. Mathai [Recent results]
15.30-16.30 Written test 2 (Dr A.M. Mathai)
16.30-18.00 Quiz 2 (Dr A.M.Mathai)

Saturday, Sunday: free, no lectures or problem sessions
Saturday $24^{\text {th }}$ April 2010, free voluntary TEX/ Maple training 09.00-18.00hrs (Dr Seemon Thomas)

Sunday $25^{\text {th }}$ April 2010, free voluntary TEX/Maple training 10.00-18.00hrs (Dr Joy Jacob)

Week 3, Day 1, Monday, $26^{\text {th }}$ April 2010
08.30-10.30 Lecture 3.1: Dr D.V. Pai [Multivariable calculus]
10.30-13.00 Tea + problem session (Dr D.V. Pai)
13.00-14.00 Lunch
14.00-16.00 Lecture 3.2: Dr D.V. Pai [Multivariable calculus]
15.30-18.00 Tea + problem session (Dr D.V. Pai)

Week 3, Day 2, Tuesday $27^{\text {th }}$ April 2010
08.30-10.30 Lecture 3.3: Dr D.V. Pai [Multivariable calculus]
10.30-13.00 Tea + problem session (Dr D.V. Pai)
13.00-14.00 Lunch
14.00-16.00 Lecture 3.4: Dr D.V. Pai [Multivariable calculus]
16.00-18.00 Tea + problem session (Dr D.V. Pai)

Week 3, Day 3, Wednesday $28^{\text {th }}$ April 2010
08.30-10.30 Lecture 3.5: Dr D.V. Pai [Multivariable calculus]
10.30-13.00 Tea + problem session (Dr D.V. Pai)
13.00-14.00 Lunch
14.00-16.00 Lecture 3.6: Dr D.V. Pai [Multivariable calculus]
16.00-18.00 Tea + problem session (Dr D.V. Pai)

Week 3, Day 4, Thursday 29 ${ }^{\text {th }}$ April 2010
08.30-10.30 Lecture 3.7: Dr A.M. Mathai [Matrix variable calculus]/guest 10.30-13.00 Tea + problem session (Dr A.M. Mathai)/guest 13.00-14.00 Lunch
14.00-16.00 Lecture 3.8: Dr A.M. Mathai [Matrix variable calculus]/guest 16.00-18.00 Tea + problem session (Dr A.M. Mathai)/guest

Week 3, Day 5, Friday 30 ${ }^{\text {th }}$ April 2010
08.30-10.00 Lecture 3.9: Dr A.M. Mathai [Matrix variable calculus]/guest
10.00-12.00 Tea + problem session (Dr A.M. Mathai)/guest
12.00-13.00 Library hour
13.00-14.00 Lunch
14.00-15.30 Lecture 3.10: Dr A.M. Mathai [Matrix variable calculus]/guest 15.30-16.30 Tea + written test 3 (Dr D.V. Pai \& Dr A.M. Mathai)/guest 16.30-18.00 Quiz 3(Dr A.M. Mathai )

Saturday, Sunday: free, no classes or problem sessions
Saturday $1^{\text {st }}$ May 2010: 08.30-21.00hrs: Conducted educational tour: Kumarakom Sunday, $2^{\text {nd }}$ May 2010: voluntary Maple, SAS training 10.00-18.00hrs (Dr Joy Jacob)

Week 4, Day 1, Monday $3^{\text {rd }}$ May 2010
08.30-10.30 Lecture 4.1: Dr F. Mainardi [Fractional calculus]
10.30-13.00 Tea + problem session (Dr F. Mainardi)
13.00-14.00 Lunch
14.00-16.00 Lecture 4.2: Dr F. Mainardi [Fractional calculus]
16.00-18.00 Tea + problem session (Dr F. Mainardi)

Week 4, Day 2, Tuesday 4 $^{\text {th }}$ May 2010
08.30-10.30 Lecture 4.3: Dr F. Mainardi [Fractional calculus]
10.30-13.00 Tea + problem session (Dr F. Mainardi)
13.00-14.00 Lunch
14.00-16.00 Lecture 4.4: Dr F. Mainardi [Fractional calculus]
16.00-18.00 Tea + problem session (Dr F. Mainardi)

Week 4, Day 3, Wednesday $5^{\text {th }}$ May 2010
08.30-10.30 Lecture 4.5: Dr F. Mainardi [Fractional calculus]
10.30-13.00 Tea + problem session (Dr F. Mainardi)
13.00-14.00 Lunch
14.00-16.00 Lecture 4.6: Dr F. Mainardi [Fractional calculus]
16.00-18.00 Tea + problem session (Dr F. Mainardi)

Week 4, Day 4, Thursday $6^{\text {th }}$ May 2010
08.30-10.30 Lecture 4.7: Dr F. Mainardi [Fractional calculus] /guest
10.30-13.00 Tea + problem session (Dr F. Mainardi) /guest
13.00-14.00 Lunch
14.00-16.00 Lecture 4.8: Dr F. Mainardi [Fractional calculus] /guest 16.00-18.00 Tea + problem session (Dr F. Maiardi)/guest

Week 4, Day 5, Friday $7^{\text {th }}$ May 2010
08.30-10.00 Lecture 4.9: Dr F. Mainardi [Fractional calculus] /guest
10.00-12.00 Tea + problem session (F. Mainardi) /guest
12.00-13.00 Library hour
13.00-14.00 Lunch
14.00-15.30 Lecture 4.10: Dr F. Mainardi [Fractional calculus] /guest
15.30-16.30 Written test 4 (Dr F. Mainardi)
16.30-18.00 Quiz 4 (Dr F. Mainardi)

Saturday, Sunday: free, no lectures or problem sessions
Saturday $8^{\text {th }}$ May 2010: voluntary Maple, SAS training
09.30-17.00hrs (Dr Joy Jacob)

Sunday $9^{\text {th }}$ May 2010: voluntary TEX, SAS training
10.00-17.00hrs (Dr Joy Jacob)

Week 5, Day 1, Monday $10^{\text {th }}$ May 2010
08.30-10.30 Lecture 5.1: Dr K.K. Jose [Time series modeling]
10.30-13.00 Tea + problem session (Dr K.K. Jose \& Dr Shanoja R. Naik)
13.00-14.00 Lunch
14.00-16.00 Lecture 5.2: Dr K.K. Jose [Time series modeling]
16.00-18.00 Tea + problem session (Dr K.K. Jose \& Dr. Shanoja R. Naik

Week 5, Day 2, Tuesday $11^{\text {th }}$ May 2009
08.30-10.30 Lecture 5.3: Dr K.K. Jose [Time series modeling]
10.30-13.00 Tea + problem session (Dr K.K. Jose \& Dr Shanoja R. Naik)
13.00-14.00 Lunch
14.00-16.00 Lecture 5.4: Dr K.K. Jose [Time series modeling]
16.00-18.00 Tea + problem session (Dr K.K. Jose \& Dr. Shanoja R. Naik)

Week 5, Day 3, Wednesday $12^{\text {th }}$ May 2010
08.30-10.30 Lecture 5.5: Dr Yageen Thomas [Order statistic, reliability]
10.30-13.00 Tea + problem session (Dr Yageen Thomas)
13.00-14.00 Lunch
14.00-16.00 Lecture 5.6: Dr Yageen Thomas [Order statistics, reliability]

### 16.00-18.00 Tea + problem session (Dr Yageen Thomas)

Week 5, Day 4, Thursday $13^{\text {th }}$ May 2010
08.30-10.30 Lecture 5.7: Dr H.J. Haubold [Tsallis statistics and superstatistics]
10.30-13.00 Tea + problem session (Dr H.J. Haubold \& Dr Vincent Mathew)
13.00-14.00 Lunch
14.00-16.00 Lecture 5.8: Dr H.J. Haubold [Generalized entropies]
16.00-18.00 Tea + problem session (Dr H.J. Haubold \& Dr Vincent Mathew)

Week 5, Day 5, Friday $14^{\text {th }}$ May 2010
08.30-09.30 Written test 5 (Dr H.J. Haubold)
09.30-12.00 Quiz 5 (Dr H.J. Haubold)

Valedictory session
12.00-13.00 Program

1. Prayer
2. Welcome :
(Dr K.K. Jose, Principal, St. Thomas College Palai)
3. Inauguration of the session
(Dr Hans Haubold, by lighting the ceremonial lamp)
4. Felicitation and Distribution of certificates
(Dr Ashok K. Singh (DST, New Delhi))
5. Presidential address and distribution of prizes
(Dr Hans J. Haubold)
6. Remarks by the participants
7. Comments
(Dr A.M. Mathai)
8. National Anthem
13.00-14.00 Lunch

From 14.00 on Friday, Saturday $15^{\text {th }}$, Sunday $16^{\text {th }}$, Monday $17^{\text {th }}$ and Tuesday $18^{\text {th }}$ : departures of participants.

ANNEXURE -I (format of the first circular)
(Format of the proposed first circular to universities, colleges and other institutes all across India)

## Department of Science and Technology, Government of India, New Delhi (DST) sponsored

## 2010 SERC School

on
Matrix Variable Calculus and Statistical Distribution Theory and Applications in Data Analysis, Model Building and Astrophysics Problems
(12 ${ }^{\text {th }}$ April 2010 to $\mathbf{1 4}^{\text {th }}$ May 2010, five weeks)
Organized by the


# Centre for Mathematical Sciences South, Pala and Hill Area Campuses (CMS) 

All-India selection: $\mathbf{3 0}$ seats
All expenses met by DST

## ELIGIBILITY

Young faculty below 35 years at any college or university or other institution in India, Ph.D degree holders, post-doctoral fellows, others interested in research

## Minimum qualification:

B.Sc (Mathematics), M.Sc in Mathematics/ Statistics/ Theoretical Physics/ Theoretical Compute Science - first classes throughout. Desirable: exposure to basic probability and statistics and good background in calculus

Closing date of applications: $\quad 28^{\text {th }}$ February 2010
Multivariable and matrix-variable calculus, statistical distribution theory and basic analysis are important tools for tackling serious problems in applied mathematics, physics and engineering. For dealing with more advanced problems in various disciplines it became necessary to develop the theory of generalized functions, and matrix-variable functions. Quadratic forms and bilinear forms in complex Gaussian variables have found many applications in sonar, radar and other communication problems and engineering recently. Matrix variable functions are useful tools for handling generalized quadratic and bilinear forms. For dealing with spherically symmetric and elliptically contoured distributions matrix variable calculus is essential. These generalized distributions have applications in many areas. Currently, during 2000-2009, there is a great revival of the area of generalized special functions and matrix variable functions because they found ready applications in reactiondiffusion problems in physics, stochastic processes (Mittag-Leffler and alpha Laplace processes), Mathai's pathway models, and in the current hot topics of Tsallis statistics and superstatistics. The proposed School will cover the above topics to provide
knowledge to research workers so that they will be fully equipped to deal with stochastic models, which are applied in a wide variety of fields such as biological modeling, financial modeling, demographic modeling, reliability modeling etc.

## Topics to be covered

Multivariable and matrix-variable calculus. Statistical or non-deterministic models. Regression type and design type models. Stochastic professes, and time series models. Fundamentals of fractional calculus and its applications. Mathai's pathway model and its generalizations and applications in various fields including reactiondiffusion problems. Order statistics and reliability models.

Venue: The 2010 SERC School will be held in the picturesque Pala (Kerala) area, in calm and quiet atmosphere. Admission is open to all with the minimum qualifications irrespective of nationality, sex, caste or creed.

Apply on plain paper with all the following details (if details are incomplete such applications will not be considered. Advance e-mail applications can be made to open a file but signed hard copies are needed for final consideration.): Name, age, male/female, married /single, full address, e-mail, phone number, copies (not originals) of al certificates, one paragraph detailing why you wish to participate plus permission certificate if employed and a self addressed empty envelope with Rs 5/stamp affixed if acknowledgement is required.

## Faculty

Top researchers in these areas will be the faculty.
Proposed resource persons for the 2010 SERC School: Dr F. Mainardi (Italy), Dr H.J. Haubold (Austria), Dr A.M. Mathai (Canada/India), Dr R.K. Saxena (Jodhpur), Dr D.V. Pai (IIT Bombay and IIT Gandhinagar), Dr K.K. Jose (India), Dr Yageen Thomas (India).
Proposed guest lecturers: Dr G. Rangarajan (IISc, Bangaloree), Dr B.N. Bhattacharya (ISI, Kolkatta), Dr D. Kundu ( IIT Kanpur), Dr Ashish Sen Gupta (IS, Kolkatta), Dr. M.K. Ghosh (IISc Bangalore), Dr K. Suresh (IIT Bombay).

## Lectures

## Monday-Friday

First lecture: $\quad 08.30-10.30 . \quad$ Coffee plus first problem session: $10.30-13.00 \mathrm{hrs}$ Second lecture: 14.00-16.00hrs; Coffee plus second problem session 16.00-18.00hrs

## No lectures on Saturdays and Sundays

Attendance in every lecture and every problem-solving session is compulsory. No part-time attendance. Class tests in every week, cumulative grades will appear on the certificate. For Indian participants, all expenses will be met by CMS, including to and
fro second class train travel, local accommodation, food, study materials, stationery etc. Foreign participants must come with return international air tickets and valid visas. Their local hospitality and study materials will be met by CMS.

Free and voluntary TeX, LaTeX, MAPLE/ MATHEMATICA/ SAS/ SPSS training during weekends.

One to two free educational tours during two Saturdays.
Address for correspondence:


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CMS Pala
$12^{\text {th }}$ September 2009
Dr A.M. Mathai
Director

