Nasir Ganikhodjaev Farrukh Mukhamedov Pah Chin Hee

**VOLUME 1** 

x' = 2xy y' = 2xz

## INVESTIGATIONS ON PURE MATHEMATICS, FINANCE MATHEMATICS AND OPTICS

Proceedings of the Department of Computational and Theoretical Sciences Kulliyyah of Science, IIUM

 $w_1(x, y, z) = z$   $w_2(x, y, z) = z$ 

 $z' = x^2 + y^2 + z^2 + 2yz$ 

 $w_1 N_1 w_1 = N_{17}$ 



# **Investigations on Pure Mathematics, Finance Mathematics and Optics**

Nasir Ganikhodjaev Farrukh Mukhamedov Pah Chin Hee



## Published by. IIUM Press International Islamic University Malaysia

First Edition, 2011 ©IIUM Press, IIUM

All rights reserved No part of this publication may be reproduced, stored in a retrieval system, or transmitted, in any form or by any means, electronic, mechanical, photocopying, recording, or otherwise, without any prior written permission of the publisher

Perpustakaan Negara Malaysia

Cataloguing-in-Publication Data

Nasır Ganikhodjaev, Farrukh Mukhamedov & Pah Chin Hee Investigations on Pure Mathematics, Finance Mathematics and Optics

ISBN: 978-967-418-198-7

Member of Majlıs Penerbitan İlmiah Malaysıa – MAPIM (Malaysıan Scholarly Publishing Council)

Printed by
IIUM PRINTING SDN.BHD.
No 1, Jalan Industri Batu Caves 1/3
Taman Perindustrian Batu Caves
Batu Caves Centre Point
68100 Batu Caves
Selangor Darul Ehsan

### **Contents**

#### Preface

#### Part I Pure Mathematics Concentration

Chapter 1	THE BEHAVIOR OF TRAJECTORY OF ξ <sup>s</sup> QUADRATIC STOCHASTIC OPERATIONS	•
		2
Chapter 2	THEORY OF MARKOV CHAINS IN PEDIATRIC DISEASES	8
Chapter 3	ON NONLINEAR DYNAMIC SYSTEMS ARISING IN POTTS MODEL	14
Chapter 4	THE FIRST RETURN TIME AND DIMENSION	22
Chapter 5	ON AS SOCIATIVE ALGEBRAIC STRUCTURE OF GENETIC INHERITANCE	31
Chapter 6	INTERACTING PARTICLE SYSTEM	37
Chapter 7	DYNAMICS OF GENERALIZED LOGISTIC MAPS	43
Chapter 8	GEOMETRIC BROWNIAN MOTION AND CALCULATION OF OPTION PREMIUM IN BLACK SCHOLES MODEL	50
Chapter 9	ON THE ELEMENTARY CHARACTEFIZATION OF PRIMES IN PRIMALITY TESTS: TWO SHORT STUDIES.	57
Chapter 10	ON ASSOCIATIVE ALGEBRAIC STRTJCTURE OF GENETIC INHERITANCE	64
Chapter 11	SOME APPLICATION OF ERGODIC THEORY IN NUMBER THEORY	70
Chapter 12	STUDY OF ROLES OF EXTERNAL MAGNETIC FIELD ON ISING AND POTTS MODEL	76
Chapter 13	INVESTIGATION OF STABILITY OF FIXED POINTS OF NONLINEAR DISCRETE DYNAMICAL SYSTEMS	82
Chapter 14	MARKOV CHAINS AND ITS APPLICATION: THE INVENTORY MODEL	90
Chapter 15	PHASE TRANSITION FOR ISING MODEL WITH TWO COMPETING INTERACTION ON CAYLEY TREE OF ORDER 4	96
Chapter 16	LIMIT BEHAVIOR OF DYNAMIC SYSTEMS CORRESPONDING TO LATTICE MODELS WITH COMPETING PROLONGED AND ONE-LEVEL BINARY INTERACTIONS	101
Chapter 17	ASSOCIATIVE ALGEBRA IN GENETIC INHERITANCE	109
Chapter 18	ON ξ <sup>a</sup> - QUADRATIC STOCHASTIC OPERATORS AND THEIR CLASSIFICATIONS	115

#### Part II Finance Mathematics Concentration

Chapter 19	ANALYZING THE PERFORMANCE OF INVESTMENT STRATEGY OF EPF	123
Chapter 20	PREDICTION OF STOCK PRICE USING NEURAL NETWORK	130
Chapter 21	COMPARISON BETWEEN CONVENTIONAL AND ISLAMIC BOND IN MALAYSIA	136
Chapter 22	STOCK PERFORMANCE ANALYSIS BETWEEN MALAYSIAN AIRLINES SYSTEM BERHAD AND AIRASIA BERHAD	144
Chapter 23	ISLAMIC PAWNBROKING (AR-RAHNU) AS A MICRO CREDIT INSTRUMENT IN MALAYSIA	151
Chapter 24	ANALYSIS OF CRUDE PALM OIL FUTURES PRICES TRADED ON BURSA MALAYSIA	160
Chapter 25	AN EMPIRICAL STUDY ON THE EFFICIENCY OF THE TRIM AND FILL METHOD IN CORRECTING PUBLICATION BIAS IN META ANALYSIS	166
Chapter 26	PERFORMANCE ANALYSIS OF INSURANCE AND TAKAFUL INDUSTRIES IN MALAYSIA	171
Chapter 27	ANALYSIS OF DATA USING MULTILEVEL MODELLING WITH MLwiN	179
Chapter 28	FINANCIAL PERFORMANCE OF' ISLAMIC BANKING AND CONVENTIONAL BANKING IN MALAYSIA	186
Chapter 29	A STUDY ON THE EFFECT OF PUBLICATION BIAS IN META ANALYSIS	194
Chapter 30	RATIO ANALYSIS: BANK ISLAM MALAYSIA BERHAD (BIMB) & MALAYAN BANKING BERHAD (MAYBANK)	201
Chapter 31	AN ANALYSIS OF MALAYSIAN UNIT TRUST FUNDS: ISLAMIC VS CONVENTIONAL	207
	Part III Optics Concentration	
Chapter 32	QUANTUM TRAJECTORY METHOD USING MPI PARALLEL COMPUTING	214
Chapter 33	LINEAR WAVE PROPAGATION IN SINGLE MODE OPTICAL FIBRE	220
Chapter 34	THE OPTICAL RAY TRACING TECHNIQUE IN LENS SYSTEM WITHIN AND BEYOND PARAXIAL APPROXIMATION	226
Chapter 35	WAVE PROPAGATION IN NONLINEAR AND HOMOGENEOUS MEDIAKERR MEDIA	234
Chapter 36	MATRIX METHODS OF OPTICAL RESONATORS	240

#### ON NONLINEAR DYNAMIC SYSTEMS ARISING IN POTTS MODEL

#### Ashraf Mohamed Nawi Prof. Dr. Nasir Ganıkhodjaev

**Abstract.** This project paper focuses to learn about the dynamical systems of the Potts model. The main discussion here is about the behaviour of a particular attractor and the phase diagram. By providing the numerical exact phase diagrams in this manual, it will assist the reader to portray the ideas. This manual provides a full explanation of the dimension and portrays the graphs for supplementary understanding.

#### 1 Introduction

Statistical physics seeks to finding out how the dynamics of the microscopic components of matter such as atoms and molecules, will determine the behaviour of macroscopic objects containing a collection of atoms and molecules. This objects suppose are sensible like can be touch, see. For example, a slice of cake or a cup of tea. This is the issue of statistical mechanics which provides a mathematical structure for describing how the well-ordered higher level formations may result from random, non-directed activity of a huge number of interacting lower level beings.

Positively, the studying of many aspects of behaviour of macroscopic systems such as the changing from the ice to water can be observe from simplified models of the structure and interaction of atoms. This also included the analysis of simplified mathematical models. The Potts model (Potts, R.B. 1952), was initiated as generalization of the Ising model considering only "up" and "down" spins, then the Potts model fit in for more possibilities of spins and interactions. The Potts model describes a simply defined class of statistical mechanics models. And in the same way, it, well-off structures is amazing capable to illustrate 41 almost every possible nuance of the subject. In Wu, F.Y. (1982), there is state that the Potts model encompasses a number of problems in statistical physics.

A phase diagram of a model describes a morphology of phases, transitions from one phase to another and corresponding transitions line. A Potts model just as an Ising model on a Cayley tree with competing interactions, has recently been studied extensively because of the appearance of nontrivial magnetic orderings.

The Cayley tree is not a realistic lattice, but, it gives much more simple solution than for problem on a regular lattice. The exact calculation of a variety of measure is possible in the Cayley tree. This will lead to varies study of typical attractors of the dynamical system generated by the Potts model.

On the Cayley tree one can consider two types of next-nearest-neighbours, there are one level next-nearest-neighbours and prolonged next nearest neighbour. In this case of the Potts model, we construct the Potts model with competing nearest neighbour interactions  $J_1$  and prolonged next-nearest-neighbour interactions  $J_p$ . It is believed that several among its interesting thermal properties could persist for regular lattices, for which the exact calculation is by far intractable. From Ganikhodjaev N. N. et al (1990), there was the phase diagrams of q-state Potts model on the Bethe lattices had been studied. Then, the pure phases of the ferromagnetic Potts model were found. The Bethe lattices were fruitfully used, providing a deeper insight into the behaviour of the Potts models.

Furthermore, in depth study of Potts model properties were carried out with basically exact result, using rather simple computer simulation method. There are suggests that the further complicated models should be studied on the trees. In the hope, there be discovering