



- Notes : 1. All questions carry equal marks.
2. Use of non-programmable calculator is permitted.

1. a) Find the z-Transform of $\sin(3n + 5)$. 5
b) If $z\{f(n)\} = f(z)$ then show that $z\{a^n f(n)\} = f\left(\frac{z}{a}\right)$. 4
c) Using z-transform method to solve $y_{n+2} + 5y_{n+1} + 6y_n = 6^n$ given that $y_0 = 0, y_1 = 1$. 7

OR

2. a) Using Fourier integral representation show that, 8
$$\int_0^\infty \frac{\sin \pi \lambda \sin \lambda x}{1 - \alpha^2} d\lambda = \begin{cases} \frac{\pi}{2} \sin x & 0 \leq x \leq \pi \\ 0 & \text{otherwise} \end{cases}$$

- b) Find the Fourier transform of 8
$$f(x) = \begin{cases} 1 & |x| \leq 1 \\ 0 & |x| > 1 \end{cases}$$

hence find $\int_0^\infty \frac{\sin x}{x} dx$

3. a) Find the inverse of matrix $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 5 \\ 3 & 5 & 6 \end{bmatrix}$ by partitioning 8

- b) Investigate the value of a and b such that the equations. 8
$$\begin{aligned} x + y + 2z &= 2 \\ 2x - y + 3z &= 2 \\ 5x - y + az &= b \end{aligned}$$

have :

- i) No solution ii) Unique solution iii) Infinite solution

OR

4. a) Investigate the linear dependence of the vectors 5
 $x_1 = (1, 2, 4), x_2 = (2, -1, 3), x_3 = (0, 1, 2), x_4 = (-3, 7, 2)$

b) Find the rank of matrix $A = \begin{bmatrix} 5 & 3 & 7 & 4 \\ 3 & 26 & 2 & 9 \\ 7 & 2 & 10 & 5 \end{bmatrix}$ 3

c) Find the modal matrix for the matrix $A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$ 8

5. a) Verify Cayley-Hamilton theorem for the matrix $A = \begin{bmatrix} 3 & 1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix}$ and hence Find A^{-1} . 8

b) Use Sylvester's theorem to show that $3 \tan A = (\tan 3) A$ where $A = \begin{bmatrix} -1 & 4 \\ 2 & 1 \end{bmatrix}$ 8

OR

6. a) Solve by matrix method $\frac{d^2x}{dt^2} - 4 \frac{dx}{dt} + 3x = 0$ where $x(0) = 2, x'(0) = 1$ 8

b) Find the Largest Eigen value and corresponding eigen vector of matrix $A = \begin{bmatrix} 5 & 0 & 1 \\ 0 & -2 & 0 \\ 1 & 0 & 5 \end{bmatrix}$ 8

7. a) Let x be the random variable giving the number of heads in three tosses of a fair coin find
i) The probability function
ii) The distribution function. 8

b) Let x and y be continuous random variable having joint density function 8

$$f(x, y) = \begin{cases} C(x^2 + y^2) & 0 \leq x \leq 1, 0 \leq y \leq 1 \\ 0 & \text{otherwise} \end{cases}$$

Find :

- i) Constant C
- ii) $p(x < \frac{1}{2}, y > \frac{1}{2})$
- iii) Marginal distribution function of x and y .
- iv) Determine whether x and y are independent.

OR

8. a) A joint probability function of two random variable ' x ' is given by 8

$$f(x, y) = \begin{cases} cxy & x = 1, 2, 3 \text{ \& } y = 1, 2, 3 \\ 0 & \text{otherwise} \end{cases}$$

Find i) Constant C

- ii) $p(1 < x \leq 2, y \leq 3)$
- iii) Marginal density function of x and y
- iv) Determine whether x and y are independent

- b) A random variable x has density function $f(x) = \frac{c}{x^2 + 1}$, $-\infty < x < \infty$ 8
- Find i) Constant C
 ii) $P\left(\frac{1}{3} \leq x^2 \leq 1\right)$
 iii) Distribution function

9. a) Let $x = \begin{cases} 1/3 & \text{Prob } 1/3 \\ -1/3 & \text{Prob } 1/3 \end{cases}$ 8
- Find i) Moments generating function.
 ii) First four moment about origin
 iii) Variance

- b) Let x and y be random variable having joint density function 8
- $$f(x, y) = \begin{cases} e^{-(x+y)} & x \geq 0, y \geq 0 \\ 0 & \text{otherwise} \end{cases}$$
- Find i) $\text{Var}(x)$
 ii) $\text{Var}(y)$
 iii) $\text{Con}(xy)$
 iv) ρ

OR

10. a) A random variable x has density function given by 8
- $$f(x) = \begin{cases} 2e^{-2x} & x \geq 0 \\ 0 & x < 0 \end{cases}$$
- Find i) Moment generating function
 ii) First four moment about origin
 iii) Variance

- b) The joint probability function of two discrete random variable x and y is given by 8
- $$f(x, y) = \begin{cases} \frac{2x + y}{42} & x = 0, 1, 2 \text{ and} \\ & y = 0, 1, 2, 3 \end{cases}$$
- Find i) $\text{Var}(x)$
 ii) $\text{Var}(y)$
 iii) Co-variance between x and y
 iv) Coefficient of correlation P .

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