

CSE/CT/IT-301 : Applied Mathematics-III

P. Pages : 3

Time : Three Hours



GUG/W/18/1473

Max. Marks : 80

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

1. a) If $z\{f(n)\} = F(z)$ then prove that $z\{n F(n)\} = -z \frac{d}{dz} \{F(z)\}$ hence find $z\{n z^n\}$. 8

b) Solve by z - transform $y_{n+2} + 4y_{n+1} + 4y_n = 3^n$ given $y_0 = y_1 = 0$. 8

OR

2. a) Express $f(x) = \begin{cases} 1 & \text{for } |x| < 1 \\ 0 & \text{for } |x| > 1 \end{cases}$ as Fourier integral and hence evaluate $\int_0^\infty \frac{\sin \lambda}{\lambda} d\lambda$ 8

b) Solve the integral equation $\int_0^\infty f(x) \cos \alpha x dx = \begin{cases} 1-\alpha & 0 \leq \alpha \leq 1 \\ 0 & \alpha > 1 \end{cases}$ 8

3. a) Find the inverse of matrix $\begin{bmatrix} 2 & 3 & 4 \\ 4 & 3 & 1 \\ 1 & 2 & 4 \end{bmatrix}$ by method of Partitioning. 8

b) Show that the equations 8
 $-2x + y + z = a$
 $x - 2y + z = b$
 $x + y - 2z = c$
do not have solution unless $a + b + c = 0$.
Hence find the solution of $a = 1, b = 1, c = 2$

OR

4. a) Test for linear dependence the vectors $X_1 = (1, 1, 1, 3), X_2 = (1, 2, 3, 4), X_3 = (2, 3, 4, 9)$. 5

b) Find the rank of matrix $\begin{bmatrix} 3 & 2 & -1 & 5 \\ 5 & 1 & 4 & -2 \\ 1 & -4 & 11 & -19 \end{bmatrix}$ 3

c) Find the modal matrix B corresponding to matrix $A = \begin{bmatrix} 0 & 1 \\ 12 & -4 \end{bmatrix}$ and verify that $B^{-1}AB$ 8
is diagonal matrix.

5. a) Verify Cayley - Hamilton theorem for matrix $A = \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix}$ and hence find A^{-1} . 8
- b) Show that $3 \tan A = (\tan 3)A$ 8
where $A = \begin{bmatrix} -1 & 4 \\ 2 & 1 \end{bmatrix}$

OR

6. a) Find the largest eigen value and the corresponding eigen vector for the matrix $\begin{bmatrix} 25 & 1 & 2 \\ 1 & 3 & 0 \\ 2 & 0 & -4 \end{bmatrix}$ 8
- b) Solve by matrix method $\frac{d^2y}{dt^2} - 5\frac{dy}{dt} - 6y = 0$ given that $y = 2, \frac{dy}{dt} = 5$ at $t = 0$. 8
7. a) An urn holds 5 white and 3 black marbles. If two marbles are drawn at random without replacement and X denotes the number of white marbles : 8
Find :
i) Probability function
ii) Distribution function
- b) If the joint density function of random variable X and Y is given by 8
$$f(x, y) = \begin{cases} c(2x + y) & 2 < x < 6, \quad 0 < y < 5 \\ 0 & \text{otherwise} \end{cases}$$

Find :
i) The constant C
ii) Marginal distribution function of X and Y
iii) Marginal density function of X and Y.

OR

8. a) The distribution function of a random variable X is given by 8
- $$F(x) = \begin{cases} cx^3 & , \quad 0 \leq x < 3 \\ 1 & , \quad x \geq 3 \\ 0 & , \quad x < 0 \end{cases}$$
- Find :
- i) C ii) density function iii) $P(X > 1)$
- b) The joint probability function of two discrete random variables X and Y is given by 8
- $$f(x, y) = \begin{cases} cxy, & x = 1, 2, 3 \quad y = 1, 2, 3 \\ 0, & \text{otherwise} \end{cases}$$
- Find :
- i) Constant C ii) $P(x \geq 2)$
- iii) The marginal probability function of both X and Y
- iv) Check whether X and Y are independent.

9. a) Find moment generating function and first four moments about origin for random variable X given by 8
- $$X = \begin{cases} 1 & ; \text{ Prob } \frac{1}{2} \\ -1 & ; \text{ Prob } \frac{1}{2} \end{cases}$$

- b) The random variable X and Y have joint density function given by 8

$$f(x, y) = \begin{cases} \frac{(2x+y)}{210} & ; 2 < x < 6, 0 < y < 5 \\ 0 & ; \text{ otherwise} \end{cases}$$

Find :

- i) Var (X) ii) Var (Y)
 iii) Cov(X, Y) iv) Coefficient of correlation ρ .

OR

10. a) The joint probability function for random variable X and Y is given in the table. 8

X / Y	0	1	2	
0	1/18	1/9	1/6	6/18
1	1/9	1/18	1/9	5/18
2	1/6	1/6	1/18	7/18
	6/18	6/18	6/18	G.T. = 1

Find :

- i) Var(X) ii) Var(Y)
 iii) σ_{XY} iv) Coefficient of correlation ρ .

- b) Find the coefficients of i) Skewness ii) Kurtosis of the distribution - 8

$$f(x) = \begin{cases} e^{-x} & ; x \geq 0 \\ 0 & ; \text{ otherwise} \end{cases}$$

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