

ISLAMIC UNIVERSITY OF TECHNOLOGY (IUT)

ORGANISATION OF ISLAMIC COOPERATION (OIC)

Department of Computer Science and Engineering (CSE)

SEMESTER FINAL EXAMINATION

SUMMER SEMESTER, 2011-2012

DURATION: 3 Hours

FULL MARKS: 150

Math 4407: Statistical and Mathematical Analysis

Programmable calculators are not allowed. Do not write anything on the question paper.

There are **8 (eight)** questions. Answer any **6 (six)** of them.

Figures in the right margin indicate marks.

1. a) The least square regression line for a set of n data points is given by $y = ax + b$ where, 10+10

$$a = \frac{n \sum_{i=1}^n x_i y_i - \sum_{i=1}^n x_i \sum_{i=1}^n y_i}{n \sum_{i=1}^n x_i^2 - \left(\sum_{i=1}^n x_i \right)^2} \text{ and } b = \frac{1}{n} \left(\sum_{i=1}^n y_i - a \sum_{i=1}^n x_i \right)$$

- i. Find the least square regression line for the points: $\{(-2,1), (1,1), (3,2)\}$. Plot the given points and the regression line in the same rectangular system of axes.

- ii. The sales of a company (in million dollars) for five years are shown in the table below

X (year)	2005	2006	2007	2008	2009
Y(sales)	12	19	29	37	45

Find the least square regression line $y = ax + b$. Use the least square regression line as a model to estimate the sales of the company in 2012.

- b) Briefly describe three measures of dispersion. 5
2. a) Suppose you draw two cards from a standard deck without replacement. Given that the first card is an ace, what is the probability that the second card is a queen? 5
- b) A new car salesperson knows from past experience that she will make a sale to about 20% of her customers. Find the probability that in five (randomly selected) attempts, she makes a sale to 15
- i. Exactly three customer
- ii. At most one customer
- iii. At least one customer
- c) Discuss on different types of skewness and kurtosis. 5
3. a) Briefly explain the function of a complex variable. 6
- b) Define: 9
- i. Polynomial function
- ii. Rational function
- iii. Harmonic function
- iv. Power series
- c) Derive Cauchy Riemann equation in polar form. 10
4. a) What is fundamental period and periodic function? 5
- b) Discuss on the method to find the Fourier coefficients. 12
- c) Find the Fourier series of the function $f(x) = x$ where $-\pi \leq x \leq \pi$. Assume a fundamental period of 2π for $f(x)$. 8

5. a) Discuss on the representation of $f(x)$ as Fourier Integral. 15
 b) Find the Fourier sine transform and the Fourier cosine transform for the functions 10
- $$f(x) = \begin{cases} 1 & 0 < x < 1 \\ -1 & 1 < x < 2 \\ 0 & x \geq 2 \end{cases}$$
6. a) If $a = \vec{i} + 2\vec{j} + 3\vec{k}$, $b = \vec{i} - 3\vec{j} + 4\vec{k}$, and $c = 2\vec{i} + 4\vec{j} - 2\vec{k}$, then find $a \times (b \times c)$. 10
 If $a = 2\vec{i} + 3\vec{j} - \vec{k}$, $b = \vec{i} - \vec{j} - 2\vec{k}$, and $c = \vec{i} + 2\vec{j} + 2\vec{k}$, then find $(a \times b) \times c$.
 b) What is Linear dependence and independence of vectors? Find out whether the following vectors are linearly dependent or independent. 15
 i. $V_1 = (2, 5, 3)$, $V_2 = (1, 1, 1)$, and $V_3 = (4, -2, 0)$
 ii. $V_1 = (4, 1, -2)$, $V_2 = (-3, 0, 1)$, and $V_3 = (1, -2, 1)$
7. a) If $\vec{x} = 3t\hat{i} - t^2\hat{j}$ and $\vec{y} = 2t^2\hat{i} + 3\hat{j}$, then verify 10
 i. $\frac{d}{dt}(\vec{x} \cdot \vec{y}) = \vec{x} \cdot \frac{d\vec{y}}{dt} + \frac{d\vec{x}}{dt} \cdot \vec{y}$
 ii. $\frac{d}{dt}(\vec{x} \times \vec{y}) = \vec{x} \times \frac{d\vec{y}}{dt} + \frac{d\vec{x}}{dt} \times \vec{y}$
 b) Let \vec{a} and \vec{b} be two three-dimensional vectors. Is the following result true? 10

$$\int_{t_1}^{t_2} \vec{a} dt \times \int_{t_1}^{t_2} \vec{b} dt = \int_{t_1}^{t_2} \vec{a} \times \vec{b} dt$$

 Proof your opinion.
 c) Briefly describe the differentiation and integration of a vector. 5
8. a) What is gradient of a function? Find the gradient of the following functions: 8
 i. $f(x, y) = 4x^3 - 3xy + 2y^2$
 ii. $f(x, y, z) = x^3y - xy^2z + yz^2$
 b) Explain divergence and curl of a vector field. 5
 c) Find the divergence of the following vector fields 6
 i. $F_1 = 3x\hat{i} + 4y\hat{j}$
 ii. $F_2 = 6xy^2\hat{i} - 3xy\hat{j}$
 iii. $F_3 = 5x^3y\hat{i} + 3xy\hat{j} - 4y\hat{k}$
 d) Find the curl of the following vector fields: 6
 i. $F_1 = 4x\hat{i} - 4y\hat{j} + 2xy\hat{k}$
 ii. $F_2 = 3xy\hat{i} + 3y\hat{j}$
 iii. $F_3 = 5x^2y\hat{i} + 2xy\hat{j}$