



- Notes :
1. All questions carry marks as indicated.
 2. Solve Question 1 OR Questions No. 2.
 3. Solve Question 3 OR Questions No. 4.
 4. Solve Question 5 OR Questions No. 6.
 5. Solve Question 7 OR Questions No. 8.
 6. Solve Question 9 OR Questions No. 10.
 7. Solve Question 11 OR Questions No. 12.
 8. Use of non programmable calculator is permitted.

1. a) If $L[f(t)] = F(s)$, then show that $L[tf(t)] = -\frac{d}{ds}F(s)$ 7

Hence find $L[te^{3t} \sin 2t]$.

- b) Find $L^{-1}\left[\frac{1}{(s+1)(s^2+1)}\right]$ using convolution theorem. 7

OR

2. a) Express $f(t)$ in terms of unit step function and hence find its Laplace transform 7

$$f(t) = \begin{cases} t-1, & 1 < t < 2 \\ 3-t, & 2 < t < 3 \end{cases}$$

- b) Solve the D.E. by L-T. method $\frac{d^2y}{dt^2} + 2\frac{dy}{dt} = 5\sin t$ given $y(0) = 0$ & $y'(0) = 0$. 7

3. Find Fourier transform of $e^{-|x|}$ and hence show that 7

$$\int_0^{\infty} \frac{x \sin mx}{1+x^2} dx = \frac{\pi}{2} e^{-m}, \quad m > 0.$$

OR

4. Express $f(x) = \begin{cases} 1, & |x| < 1 \\ 0, & |x| > 1 \end{cases}$ as Fourier integral hence evaluate $\int_0^{\infty} \frac{\sin \lambda \cos \lambda x}{\lambda} d\lambda$. 7

5. a) Prove that $z\{n^p\} = -z\frac{d}{dz}(n^{p-1})$, where p is any positive integer and hence deduce that 7

$$z\{n\} = \frac{z}{(z-1)^2} \text{ and } z\{n^2\} = \frac{z(z+1)}{(z-1)^3}.$$

- b) Using convolution theorem show that $\frac{1}{n!} * \frac{1}{n!} = \frac{2^n}{n!}$.

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OR

6. a) Find Z-Transform of $\sin n\theta$ and hence find $z[a^n \sin n\theta]$.
b) Solve $x_{n+2} + 3x_{n+1} + 2x_n = u_n$ given that $x_0 = 1$ and $x_n = 0$ for $n < 0$.

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7. a) Find modal matrix for the matrix

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$$A = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}$$

- b) Using Sylvester's theorem prove that $\log_e e^A = A$ where $A = \begin{bmatrix} 3 & 2 \\ 2 & 3 \end{bmatrix}$.

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- c) Investigate the linear dependence of the vectors
 $X_1 = (1, 2, 4)$, $X_2 = (2, -1, 3)$, $X_3 = (0, 1, 2)$, $X_4 = (-3, 7, 2)$
and if possible find relation between them.

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OR

8. a) Verify Cayley Hamilton theorem for the given matrix

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$$A = \begin{bmatrix} 3 & 1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix} \text{ and hence find } A^{-1}.$$

- b) Solve $\frac{dx_1}{dt} = x_1 + x_2$ & $\frac{dx_2}{dt} = x_2$

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Given $x_1(0) = 1$, $x_2(0) = 1$ by matrix method.

- c) Determine largest eigen value and the corresponding eigen vector of the matrix

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$$A = \begin{bmatrix} 5 & 0 & 1 \\ 0 & -2 & 0 \\ 1 & 0 & 5 \end{bmatrix}.$$

9. a) Three machines, A, B and C produce respectively 50%, 30% and 20% of the total number of items of a factory. The percentage of defective output of these machines are 3%, 4% and 5% respectively. One item is selected at random and is found to be defective find the probability that the item was produced by machine A.

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- b) A random variable X denotes the number of heads in three tosses of a fair coin. Find the probability function $f(x)$ and the distribution function $F(x)$.

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OR

10. a) A random variable X has density function

$$f(x) = \begin{cases} cx^2, & 1 \leq x \leq 2 \\ cx, & 2 < x < 3 \\ 0, & \text{otherwise} \end{cases}$$

Find

- i) the constant C
 ii) $P[X > 2]$
 iii) $P[1/2 < X < 3/2]$
 iv) distribution function.

- b) The joint probability function of two discrete random variables X and Y is given by

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

Find

- i) Constant C
 ii) Marginal probability functions
 iii) $P[1 < X < 2, Y > 2]$
 iv) $P[X < 2]$

11. a) Let X be a random variable with density function

$$f(x) = \begin{cases} 2e^{-2x}, & x \geq 0 \\ 0, & \text{otherwise} \end{cases}$$

Find

- i) $E(X)$
 ii) $E(X^2 + 5)$
 iii) $V(X)$
 iv) S.D. of X

- b) Find the moment generating function of random variable

$$X = \begin{cases} 1/2 \text{ prob. } 1/2 \\ -1/2 \text{ prob. } 1/2 \end{cases}$$

Hence find four moments about origin.

12. a) Let X and Y be joint density function

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

Find

- i) $E(X + Y)$
 ii) the conditional expectation of X given Y and Y given X.
 iii) conditional variance of Y given X.

- b) Define

- i) Stochastic matrix.
 ii) Bernoulli's process.
 iii) Poisson process.
