



- 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 $L\{f(t)\} = \bar{f}(s)$ then prove that

$$L\left\{\frac{f(t)}{t}\right\} = \int_s^{\infty} \bar{f}(s) ds$$

Hence Find $L\left\{\frac{e^{-at} - e^{-bt}}{t}\right\}$

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

OR

2. a) Express
- $$f(t) = \begin{cases} \cos t, & 0 < t < \pi \\ \cos 2t, & \pi < t < 2\pi \\ \cos 3t, & t > 2\pi \end{cases}$$

in terms of unit step function and hence find its Laplace transform.

- b) Solve $\frac{dy}{dt} + 2y + \int_0^t y dt = \sin t$, given $y(0) = 1$ by Laplace transform method.

3. Find Fourier transform of
- $$f(x) = \begin{cases} 1, & |x| < 1 \\ 0, & |x| > 1 \end{cases} \text{ and hence}$$

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

OR

4. Using Fourier integral, show that 7
- $$\int_0^{\infty} \frac{1 - \cos \pi \lambda}{\lambda} \sin \lambda x \, d\lambda = \begin{cases} \frac{\pi}{2}, & 0 < x < \pi \\ 0, & x > \pi \end{cases}$$

5. a) Find Z-transform of $\sin n\theta$ and $\cos n\theta$. 7

- b) If $Z\{f(n)\} = F(z)$ then prove that 7

$$Z\left\{\frac{f(n)}{n+k}\right\} = z^k \int_z^{\infty} \frac{F(z)}{z^{k+1}} dz$$

OR

6. a) Find the inverse Z-transform of 7

$$\frac{z^2 + z}{(z-1)(z^2+1)}$$

- b) Solve the difference equation 7

$$y_{n+2} + 4y_{n+1} + 3y_n = 2^n, y_0 = 0, y_1 = 1$$

using Z-transform.

7. a) Show that the vectors $x_1 = [2, -1, 3, 2]$, $x_2 = [1, 3, 4, 2]$, $x_3 = [3, -5, 2, 2]$ are linearly dependent. Also express one of these as the linear combination of the others. 6

- b) Find eigen value, eigen vector and modal matrix for 6

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

- c) Verify Cayley-Hamilton theorem for the matrix 6

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

and hence find A^{-1} .

OR

8. a) Using Sylvester's theorem, verify 6
- $$\log_e e^A = A \text{ where } A = \begin{bmatrix} 0 & 1 \\ -2 & 3 \end{bmatrix}$$

- b) Solve by matrix method 6

$$\frac{d^2 y}{dt^2} - 3 \frac{dy}{dt} + 2y = 0, \text{ given } y(0) = 5, y'(0) = 8$$

- c) Reduce the quadratic form $8x_1^2 + 7x_2^2 + 3x_3^2 - 12x_1x_2 + 4x_1x_3 - 8x_2x_3$ to canonical form by orthogonal transformation. 6

9. a) Three machines A, B, C produce respectively 60%, 30% and 10% of the total no. of items in a factory. The percentages of defective output of these machines are respectively 2%, 3% and 4%. An item is selected at random and is found defective. Find the probability that the item was produced by machine C. 7

- b) The distribution function of random variable X is $F(x) = \begin{cases} 1 - e^{-2x}, & x \geq 0 \\ 0, & x < 0 \end{cases}$ 7

Find

- i) Density function $f(x)$ ii) $P(X > 2)$ iii) $P(-3 < X < 4)$.

OR

10. a) 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 $F(x)$. 7

- b) Let X and Y be continuous random variables having joint density function 7
 $f(x, y) = \begin{cases} C(x^2 + y^2), & 0 \leq x \leq 1, 0 \leq y \leq 1 \\ 0, & \text{otherwise} \end{cases}$

Determine

- i) Constant C
 ii) $P\left(X < \frac{1}{2}, Y > \frac{1}{2}\right)$
 iii) Marginal density function of X and Y.

11. a) Let X be random variable with density function 7

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

Find (i) $E(X)$ (ii) $E(X^2 + 5)$ (iii) $\text{var}(X)$ (iv) S.D. of X.

- b) Find the moment generating function of random variable 6

$$X = \begin{cases} 1, & \text{Prob. } \frac{1}{2} \\ -1, & \text{Prob. } \frac{1}{2} \end{cases}$$

Hence find first four moments about origin.

OR

12. a) The joint density function of two random variables X and Y is given by 7

$$f(x, y) = \begin{cases} \frac{xy}{96}, & 0 < x < 4, 1 < y < 5 \\ 0, & \text{otherwise} \end{cases}$$

Find: (i) $E(X)$ (ii) $E(Y)$ (iii) $E(XY)$ (iv) $E(2x+3y)$.

- b) Suppose that the customers are arriving at a ticket counter according to a Poisson process with mean rate of 2 per minutes. Then in an arrival of 5 minutes, find the probability that the number of customers arriving is 6

- (i) Exactly 5 (ii) Less than 4 (iii) greater than 3.
