

S.E. (IT) (Sem-III) (CBCGS) (P-19) (C Scheme)
(IT & Comps)

(Time: 3 Hours)

Max. Marks: 80

- N.B. (1) Question No. 1 is compulsory.
(2) Answer any three questions from Q.2 to Q.6.
(3) Use of Statistical Tables permitted.
(4) Figures to the right indicate full marks

Q1.

- (a) Find the Laplace transform of $\frac{\cos 2t \sin t}{e^t}$ [5]
(b) Find k such that $f(z) = \frac{1}{2} \log(x^2 + y^2) + i \tan^{-1} \frac{kx}{y}$ is analytic [5]
(c) Calculate the Spearman's rank correlation coefficient R [5]
X : 10, 12, 18, 18, 15, 40.
Y : 12, 18, 25, 25, 50, 25.
(d) Find the inverse Laplace transform of $\log \left(\frac{s^2 + a^2}{s^2 + b^2} \right)$. [5]

Q2.

- (a) A continuous random variable has probability density function

$$f(x) = k(x - x^2), \quad 0 \leq x \leq 1.$$

$$f(x) = 0 \quad \text{otherwise}$$

Find k, mean and variance. [6]

- (b) Find the Laplace transform of $e^{-3t} \int_0^t u \sin 3u \, du$. [6]
(c) Obtain the Fourier series to represent $f(x) = x^2$ in $(0, 2\pi)$
Hence show that $\frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$ [8]

Q3.

- (a) If the imaginary part of the analytic function $w = u + iv = f(z)$ is [6]
 $v = x^2 - y^2 + \frac{x}{x^2 + y^2}$, then show that $u = -2xy + \frac{y}{x^2 + y^2}$.

- (b) Find inverse Laplace transform of $\frac{2s^2 - 6s + 5}{(s^3 - 6s^2 + 11s - 6)}$ [6]

- (c) Fit a second-degree parabolic curve and estimate y when $x = 10$

| | | |
|---|----------------------------------|-----|
| x | : 1, 2, 3, 4, 5, 6, 7, 8, 9, | |
| y | : 2, 6, 7, 8, 10, 11, 11, 10, 9. | [8] |

Q4.

- (a) Obtain the Fourier series to represent $f(x) = x^3$ in $(-\pi, \pi)$. [6]

- (b) Find (i) the equation of the lines of Regression (ii) coefficient of correlation for the following data

| | | |
|----|---------------------------------|-----|
| X: | 65, 66, 67, 67, 68, 69, 70, 72. | |
| Y: | 67, 68, 65, 66, 72, 72, 69, 71. | [6] |

- (c) Prove that $\int_0^\infty e^{-\sqrt{2}t} \frac{\sin t \sinh t}{t} dt = \frac{\pi}{8}$. [8]

Q5.

(a) Find the orthogonal trajectories of the family of curves $x^3y - xy^3 = c$. [6]

(b) Find the moment generating function of the distribution

| | | | | |
|-------------|---|---------------|---------------|---------------|
| X | : | -2 | 3 | 1 |
| P (X = x) | : | $\frac{1}{3}$ | $\frac{1}{2}$ | $\frac{1}{6}$ |

hence find first four central moments. [6]

(c) Obtain the half range cosine series of $f(x) = x$ in $(0, 2)$

Hence show that $\frac{\pi^4}{96} = \frac{1}{1^4} + \frac{1}{3^4} + \frac{1}{5^4} + \dots$ [8]

Q6.(a) Using convolution theorem Find the inverse Laplace transform of $\left[\frac{s^2}{(s^2+2)^2} \right]$ [6]

(b) The probability density function of a random variable X is

| | | | | | | | | |
|-------------|---|---|----|----|-------|-----------|--------|--------|
| X | : | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| P (X = x) | : | k | 2k | 3k | k^2 | $k^2 + k$ | $2k^2$ | $4k^2$ |

Find k, $p(X < 5)$, $P(X > 5)$ [6]

(c) If $v = 3x^2y + 6xy - y^3$, show that v is harmonic function

And find the corresponding analytic function. [8]

Q1) EM III (Q.P. 37856) ESE SOLUTION (Nov-2023)
(Comp-I & II)

Q1) To find: $L\left\{\frac{\cos 2t \sin t}{e^t}\right\}$

$$\begin{aligned}\text{Consider } L\{\cos 2t \sin t\} &= \frac{1}{2} L(\sin 3t - \sin t) \\ &= \frac{1}{2} \left(\frac{3}{s^2+9} - \frac{1}{s^2+1} \right) = F(s)\end{aligned}$$

By first shifting property,

$$\begin{aligned}L\left\{\frac{\cos 2t \sin t}{e^t}\right\} &= F(s+1) \\ &= \frac{1}{2} \left[\frac{3}{(s+1)^2+9} - \frac{1}{(s+1)^2+1} \right] \\ &= \frac{1}{2} \left[\frac{3}{s^2+2s+10} - \frac{1}{s^2+2s+2} \right] \quad \parallel\end{aligned}$$

Q1) b) Given $f(z) = \frac{1}{2} \log(x^2+y^2) + i \tan^{-1}\left(\frac{kx}{y}\right)$
 $= u + iv$

$$\therefore u = \frac{1}{2} \log(x^2+y^2) \quad \& \quad v = \tan^{-1}\left(\frac{kx}{y}\right)$$

As $f(z) = u + iv$ is analytic

\therefore Cauchy Riemann Equations are satisfied.

$$\therefore u_x = v_y \quad \& \quad u_y = -v_x$$

$$\therefore \frac{1}{2} \times \frac{1}{x^2+y^2} \times 2x = \frac{1}{1+\frac{k^2x^2}{y^2}} \times \frac{-ky}{y^2} \quad \& \quad \frac{1}{2} \times \frac{1}{x^2+y^2} \times 2y = \frac{-1}{1+\frac{k^2x^2}{y^2}} \times \frac{k}{y}$$

$$\therefore \frac{x}{x^2+y^2} = \frac{-ky}{k^2x^2+y^2} \quad \& \quad \frac{y}{x^2+y^2} = \frac{-kx}{k^2x^2+y^2}$$

$$\therefore k^2x^3+xy^2 = -kx^3-kxy^2 \quad \& \quad k^2x^2y+y^3 = -ky^3-kx^2y$$

Comparing the coefficients

$$k^2 = -k \quad \& \quad -k = 1 \quad \& \quad k^2 = -k \quad \& \quad -k = 1$$

$$\therefore k^2+k=0 \quad \& \quad k=-1$$

$$k(k+1)=0$$

$$k=0 \quad \& \quad k=-1$$

$$\boxed{\therefore k=-1}$$

Q1) c) Given

| | | | | | | |
|---|----|----|----|----|----|----|
| X | 10 | 12 | 18 | 18 | 15 | 40 |
| Y | 12 | 18 | 25 | 25 | 50 | 25 |

Spearman's Rank correlation co-efficient is given by

$$(R \text{ or } \rho) = 1 - \frac{6[\sum d^2 + \sum (C.F)]}{n(n^2-1)}$$

| X | Y | r_x | r_y | $d = r_x - r_y$ | d^2 |
|----|----|-------|-------|-----------------|-------|
| 10 | 12 | 1 | 1 | 0 | 0 |
| 12 | 18 | 2 | 2 | 0 | 0 |
| 18 | 25 | 4.5 | 4 | 0.5 | 0.25 |
| 18 | 25 | 4.5 | 4 | 0.5 | 0.25 |
| 15 | 50 | 3 | 6 | -3 | 9 |
| 40 | 25 | 6 | 4 | 2 | 4 |

$$\sum d^2 = 13.5$$

correction factor (C.F)

| Series | Rank | Repetition (m) | correction factor $C.F. = \frac{m(m^2-1)}{12}$ |
|--------|------|----------------|---|
| X | 4.5 | 2 | $C.F = \frac{2(4-1)}{12} = 0.5$ |
| Y | 4 | 3 | $C.F = \frac{3(9-1)}{12} = 2$ |

$$\therefore \sum C.F = 2.5$$

$$\therefore \rho = 1 - \frac{6[13.5 + 2.5]}{6(6^2-1)}$$

$$= 1 - \frac{8 \times 16}{6 \times 35}$$

$$\therefore \boxed{\rho = 0.5428}$$

Q1)d)

$$L^{-1} \left\{ \log \left(\frac{s^2+a^2}{s^2+b^2} \right) \right\} = \text{?}$$

$$= L^{-1} \{ \log(s^2+a^2) - \log(s^2+b^2) \}$$

$$= -\frac{1}{t} L^{-1} \left\{ \frac{d}{ds} [\log(s^2+a^2) - \log(s^2+b^2)] \right\} \quad \{ \text{By derivative Rule} \}$$

$$= -\frac{1}{t} L^{-1} \left\{ \frac{1}{s^2+a^2} \times 2s - \frac{1}{s^2+b^2} \times 2s \right\}$$

$$= -\frac{1}{t} \times 2 \times L^{-1} \left\{ \frac{s}{s^2+a^2} - \frac{s}{s^2+b^2} \right\}$$

$$= -\frac{2}{t} \left\{ L^{-1} \left(\frac{s}{s^2+a^2} \right) - L^{-1} \left(\frac{s}{s^2+b^2} \right) \right\}$$

$$= -\frac{2}{t} [\cos at - \cos bt]$$

$$Q2) a) f(x) = \begin{cases} k(x-x^2), & 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

is probability density function

$$\therefore \int_{-\infty}^{\infty} f(x) dx = 1 \Rightarrow \int_0^1 k(x-x^2) dx = 1$$

$$\Rightarrow k \left[\frac{x^2}{2} - \frac{x^3}{3} \right]_0^1 = 1$$

$$\Rightarrow k \left(\frac{1}{2} - \frac{1}{3} \right) = 1$$

$$\Rightarrow k/6 = 1 \quad \boxed{\therefore k = 6}$$

$$\therefore \text{Mean} = E(X) = \int_{-\infty}^{\infty} x f(x) dx = \int_0^1 x \times 6(x-x^2) dx$$

$$= 6 \int_0^1 x^2 - x^3 dx$$

$$= 6 \left[\frac{x^3}{3} - \frac{x^4}{4} \right]_0^1 = 6 \left[\frac{1}{3} - \frac{1}{4} - 0 \right]$$

$$\boxed{E(X) = 0.5}$$

$$\text{Variance} = E(X^2) - [E(X)]^2 \quad \text{--- (1)}$$

$$\therefore E(X^2) = \int_{-\infty}^{\infty} x^2 f(x) dx = \int_0^1 x^2 \times 6(x-x^2) dx$$

$$= 6 \int_0^1 x^3 - x^4 dx$$

$$= 6 \left[\frac{x^4}{4} - \frac{x^5}{5} \right]_0^1$$

$$= 6 \left[\frac{1}{4} - \frac{1}{5} - 0 \right]$$

$$= \frac{3}{10}$$

$$\therefore \boxed{E(X^2) = 0.3}$$

$$\therefore \text{from (1), } V(X) = 0.3 - (0.5)^2$$

$$\boxed{V(X) = 0.075}$$

Q Q2) b) To find: $L\{e^{-3t} \int_0^t u \sin 3u du\}$

Consider $L(\sin 3u) = \frac{3}{s^2 + 9} = F_1(s)$

By Multiplication by t^n ,

$$L(u \sin 3u) = (-1)^1 \frac{d}{ds} F_1(s) = -\frac{d}{ds} \left(\frac{3}{s^2 + 9} \right) \\ = -3 \left[\frac{-1}{(s^2 + 9)^2} \times 2s \right]$$

$$\therefore L(u \sin 3u) = \frac{6s}{(s^2 + 9)^2} = F_2(s)$$

By Laplace Transform of Integrals,

$$L\left(\int_0^t u \sin 3u du\right) = \frac{1}{s} F_2(s) = \frac{1}{s} \times \frac{6s}{(s^2 + 9)^2}$$

$$\therefore L\left(\int_0^t u \sin 3u du\right) = \frac{6}{(s^2 + 9)^2} = F_3(s)$$

By first shifting property of L.T,

$$L(e^{-t} \int_0^t u \sin 3u du) = F_3(s+1)$$

$$= \frac{6}{((s+1)^2 + 9)^2}$$

$$= \frac{6}{(s^2 + 2s + 10)^2} //$$

Q2) c) To find Fourier series of $f(x) = x^2$ in $(0, 2\pi)$

Comparing $(0, 2\pi)$ with $(c, c+2l)$

$$c=0 \quad \& \quad c+2l=2\pi \quad \therefore \quad l=\pi$$

\therefore Fourier series is given by,

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos(nx) + b_n \sin(nx))$$

$$\text{where, } a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx = \frac{1}{\pi} \int_0^{2\pi} x^2 dx$$

$$= \frac{1}{\pi} \left(\frac{x^3}{3} \right)_0^{2\pi} = \frac{1}{3\pi} (8\pi^3 - 0)$$

$$\therefore \boxed{a_0 = \frac{8}{3}\pi^2}$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos(nx) dx = \frac{1}{\pi} \int_0^{2\pi} x^2 \cos(nx) dx$$

$$= \frac{1}{\pi} \left[(x^2) \left(\frac{\sin(nx)}{n} \right) - (2x) \left(\frac{-\cos(nx)}{n^2} \right) + (2) \left(\frac{-\sin(nx)}{n^3} \right) \right]_0^{2\pi}$$

$$= \frac{1}{\pi} \left[\frac{1}{n} (0-0) + \frac{2}{n^2} (2\pi(-1)^{2n} - 0) - \frac{2}{n^3} (0-0) \right]$$

$$= \frac{1}{\pi} \times \frac{4\pi^2}{n^2} \times (1) = \frac{4}{n^2}$$

$$\therefore \boxed{a_n = \frac{4}{n^2}}$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin(nx) dx = \frac{1}{\pi} \int_0^{2\pi} x^2 \sin(nx) dx$$

$$= \frac{1}{\pi} \left[(x^2) \left(\frac{-\cos(nx)}{n} \right) - (2x) \left(\frac{-\sin(nx)}{n^2} \right) + (2) \left(\frac{+\cos(nx)}{n^3} \right) \right]_0^{2\pi}$$

$$= \frac{1}{\pi} \left[-\frac{1}{n} (4\pi^2(-1)^{2n} - 0) + \frac{2}{n^2} (0-0) + \frac{2}{n^3} ((-1)^{2n} - 1) \right]$$

$$= \frac{1}{\pi} \left[-\frac{4\pi^2}{n} + \frac{2}{n^3} (1-1) \right] = -\frac{4\pi}{n}$$

$$\therefore \boxed{b_n = -\frac{4\pi}{n}}$$

\therefore Fourier series is,

$$x^2 = \frac{4}{3}\pi^2 + \sum_{n=1}^{\infty} \left(\frac{4}{n^2} \cos(nx) + \left(-\frac{4\pi}{n} \right) \sin(nx) \right).$$

Now to prove that,

$$\frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$$

put $x = \pi$ in fourier series

$$\therefore \pi^2 = \frac{4}{3}\pi^2 + \sum_{n=1}^{\infty} \left(\frac{4}{n^2} \cos(n\pi) - \frac{4\pi}{n} \sin(n\pi) \right)$$

$$\pi^2 - \frac{4}{3}\pi^2 = \sum_{n=1}^{\infty} \frac{4}{n^2} (-1)^n - 0 \quad \{ \text{as } \sin(n\pi) = 0 \}$$

$$-\frac{\pi^2}{3} = \frac{4}{1^2} (-1) + \frac{4}{2^2} (1) + \frac{4}{3^2} (-1) + \frac{4}{4^2} (1) + \dots$$

$$\therefore +\frac{\pi^2}{3} = 4 \left(\frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots \right)$$

{ Multiply by -1 }

$$\therefore \frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$$

23) a) $f(z) = u + iv$

where $v = x^2 - y^2 + \frac{x}{x^2 + y^2}$

To show that, $u = -2xy + \frac{y}{x^2 + y^2}$

we know that,

$$f'(z) = V_y + i V_x \quad \text{--- (1)}$$

$$\therefore V_y = -2y + x \times \frac{-1}{(x^2 + y^2)^2} \times 2y$$

$$\& V_x = 2x + \frac{(x^2 + y^2)(1) - (x)2x}{(x^2 + y^2)^2}$$

$$\therefore V_x = 2x + \frac{y^2 - x^2}{(x^2 + y^2)^2}$$

\therefore By Milne Thompson Substitution, ($x = z$ & $y = 0$)

$$V_y(z, 0) = 0 \quad \& \quad V_x(z, 0) = 2z + \frac{0 - z^2}{(0^2 + z^2)^2}$$

$$\therefore V_x(z, 0) = 2z - \frac{1}{z^2}$$

\therefore from Eqⁿ (1)

$$f'(z) = V_y(z, 0) + i V_x(z, 0)$$

$$\therefore f'(z) = 0 + i \left(2z - \frac{1}{z^2} \right)$$

Integrating w.r.t. z ,

$$f(z) = i \int 2z - \frac{1}{z^2} dz$$

$$\therefore f(z) = i \left(\cancel{x} \frac{z^2}{2} - \frac{z^{-2+1}}{-2+1} \right) + C$$

$$\therefore f(z) = i \left(z^2 + \frac{1}{z} \right) + C$$

put $z = x + iy$,

$$\therefore f(z) = i \left((x + iy)^2 + \frac{1}{x + iy} \right) + C$$

$$= i \left(x^2 - y^2 + 2xyi + \frac{x + iy}{x^2 + y^2} \right) + C$$

$$= ix^2 - iy^2 - 2xy + \frac{ix}{x^2 + y^2} + \frac{y}{x^2 + y^2} + C$$

$$f(z) = \left(-2xy + \frac{y}{x^2 + y^2} \right) + i \left(x^2 - y^2 + \frac{x}{x^2 + y^2} \right) + C = u + iv$$

$$\therefore u = -2xy + \frac{y}{x^2 + y^2}$$

Q3) b) To find: $L^{-1} \left\{ \frac{2s^2 - 6s + 5}{s^3 - 6s^2 + 11s - 6} \right\}$

Consider $\frac{2s^2 - 6s + 5}{s^3 - 6s^2 + 11s - 6} = \frac{2s^2 - 6s + 5}{(s-1)(s-2)(s-3)}$

$$\therefore \frac{2s^2 - 6s + 5}{(s-1)(s-2)(s-3)} = \frac{A}{(s-1)} + \frac{B}{(s-2)} + \frac{C}{(s-3)}$$

$$\therefore 2s^2 - 6s + 5 = A(s-2)(s-3) + B(s-1)(s-3) + C(s-1)(s-2)$$

put $s=1$, $1 = A(-1)(-2) \therefore \boxed{A = \frac{1}{2}}$

put $s=2$, $1 = B(1)(-1) \therefore \boxed{B = -1}$

put $s=3$, $5 = C(2)(1) \therefore \boxed{C = \frac{5}{2}}$

$$\therefore L^{-1} \left\{ \frac{2s^2 - 6s + 5}{(s-1)(s-2)(s-3)} \right\} = L^{-1} \left\{ \frac{\frac{1}{2}}{(s-1)} + \frac{-1}{(s-2)} + \frac{\frac{5}{2}}{(s-3)} \right\}$$

$$= \frac{1}{2} L^{-1} \left\{ \frac{1}{s-1} \right\} - L^{-1} \left\{ \frac{1}{s-2} \right\} + \frac{5}{2} L^{-1} \left\{ \frac{1}{s-3} \right\}$$

$$= \frac{1}{2} e^t - e^{2t} + \frac{5}{2} e^{3t} //$$

(Q3) c) The second degree parabolic curve is given by

$$y = a + bx + cx^2$$

\therefore Normal Equations are,

$$\sum y = na + b\sum x + c\sum x^2$$

$$\sum xy = a\sum x + b\sum x^2 + c\sum x^3$$

$$\sum x^2y = a\sum x^2 + b\sum x^3 + c\sum x^4$$

Here, $n = 9$

$$\sum x = 45$$

$$\sum y = 74$$

$$\sum x^2 = 285$$

$$\sum xy = 421$$

$$\sum x^3 = 2025$$

$$\sum x^2y = 2771$$

$$\sum x^4 = 15333$$

\therefore Normal Eqⁿs are

$$74 = 9a + 45b + 285c$$

$$421 = 45a + 285b + 2025c$$

$$2771 = 285a + 2025b + 15333c$$

Solving simultaneously,

$$a = \frac{-13}{14} = -0.9285 \quad b = 3.523 \quad c = \frac{-247}{924} = -0.2673$$

\therefore Eqⁿ of parabola is,

$$y = (-0.9285) + (3.523)x + (-0.2673)x^2$$

To estimate y , put $x = 10$

$$\therefore y = (-0.9285) + 3.523 \times 10 - 0.2673 \times 10^2$$

$$\therefore y = 7.5715$$

Q4)a) To find Fourier series of $f(x) = x^3$ in $(-\pi, \pi)$

consider $f(-x) = (-x)^3 = -x^3 = -f(x)$

$\therefore f(x)$ is odd (i.e. $a_0 = 0$ & $a_n = 0$)

\therefore Fourier series is given by,

$$f(x) = \sum_{n=1}^{\infty} b_n \sin(nx)$$

$$\text{where } b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin(nx) dx$$

$$= \frac{2}{\pi} \int_0^{\pi} x^3 \sin(nx) dx$$

$$= \frac{2}{\pi} \left[(x^3) \left(-\frac{\cos(nx)}{n} \right) - (3x^2) \left(-\frac{\sin(nx)}{n^2} \right) \right. \\ \left. + (6x) \left(\frac{\cos(nx)}{n^3} \right) - (6) \left(\frac{\sin(nx)}{n^4} \right) \right]_0^{\pi}$$

$$= \frac{2}{\pi} \left[-\frac{1}{n} (\pi^3 (-1)^n - 0) + \frac{3}{n^2} (0 - 0) \right. \\ \left. + \frac{6}{n^3} (\pi (-1)^n - 0) - \frac{6}{n^4} (0 - 0) \right]$$

$$= \frac{2}{\pi} \left[-\frac{\pi^3 (-1)^n}{n} + \frac{6\pi (-1)^n}{n^3} \right]$$

$$b_n = \frac{2(-1)^n}{n} \left[\frac{6}{n^2} - \pi^2 \right]$$

\therefore Fourier series is,

$$f(x) = \sum_{n=1}^{\infty} \frac{2(-1)^n}{n} \left(\frac{6}{n^2} - \pi^2 \right) \sin(nx)$$

24) b) line of Regression Y on X is given by

$$(y - \bar{y}) = b_{yx} (x - \bar{x}) \quad \text{--- (1)}$$

& line of Regression X on Y is given by

$$(x - \bar{x}) = b_{xy} (y - \bar{y}) \quad \text{--- (2)}$$

where, $b_{xy} = b_{yx} = \frac{n \sum xy - \sum x \sum y}{n \sum x^2 - (\sum x)^2}$

$$\& \quad b_{xy} = \frac{n \sum xy - \sum x \sum y}{n \sum y^2 - (\sum y)^2}$$

Here, $n = 8$ $\sum x = 544$, $\sum y = 550$, $\bar{x} = 68$

$\sum xy = 37426$, $\sum x^2 = 37028$, $\sum y^2 = 37864$, $\bar{y} = 68.75$

$$\therefore b_{yx} = \frac{8(37426) - (544)(550)}{8(37028) - (544)^2}$$

$$\therefore b_{yx} = \frac{13}{18} = 0.7222$$

$$\& \quad b_{xy} = \frac{8(37426) - (544)(550)}{8(37864) - (550)^2}$$

$$\therefore b_{xy} = \frac{52}{103} = 0.5048$$

\therefore line of Regression Y on X is, (from 1)

$$y - 68.75 = (0.7222)(x - 68)$$

$$\therefore y = 0.7222x - 68 \times 0.7222 + 68.75$$

$$\therefore y = 0.7222x + 19.6404$$

& line of Regression X on Y is (from 2)

$$x - 68 = (0.5048)(y - 68.75)$$

$$\therefore x = 0.5048y - 68.75 \times 0.5048 + 68$$

$$\therefore x = 0.5048y + 33.295$$

where, coefficient of correlation 'r' is given by,

$$r^2 = b_{xy} \times b_{yx} \therefore r^2 = 0.7222 \times 0.5048 = 0.3645$$

$$\therefore r = \pm 0.6037$$

$$\therefore r = 0.6037 \quad \left\{ \text{As } b_{xy} \& b_{yx} \text{ both are +ve} \right\}$$

Q4)c) wkt,

$$\int_0^{\infty} e^{-\sqrt{2}t} \frac{\sin t \sinh t}{t} dt = L \left\{ \frac{\sin t \sinh t}{t} \right\} \Big|_{s=\sqrt{2}} \quad \text{--- (1)}$$

consider, $L \left\{ \frac{\sin t \sinh t}{t} \right\} = L \left\{ \frac{\sin t}{t} \times \left(\frac{e^t - e^{-t}}{2} \right) \right\}$

$$\boxed{\frac{1}{2}} = \frac{1}{2} L \left\{ \frac{\sin t}{t} e^t - \frac{\sin t}{t} e^{-t} \right\}$$

$$L \left\{ \frac{\sin t \sinh t}{t} \right\} = \frac{1}{2} \left[L \left(e^t \frac{\sin t}{t} \right) - L \left(e^{-t} \frac{\sin t}{t} \right) \right] \quad \text{--- (2)}$$

consider, $L(\sin t) = \frac{1}{s^2+1} = F_1(s)$

∴ By division by 't' property,

$$L \left(\frac{\sin t}{t} \right) = \int_s^{\infty} F_1(s) ds = \int_s^{\infty} \frac{1}{s^2+1} ds$$

$$= [\tan^{-1}(s)]_s^{\infty}$$

$$= \tan^{-1}(\infty) - \tan^{-1}(s)$$

$$L \left(\frac{\sin t}{t} \right) = \frac{\pi}{2} - \tan^{-1}(s) = F_2(s)$$

from (2), $L \left\{ \frac{\sin t \sinh t}{t} \right\} = \frac{1}{2} [F_2(s-1) - F_2(s+1)]$ { By first shifting property }

$$= \frac{1}{2} \left[\frac{\pi}{2} - \tan^{-1}(s-1) - \frac{\pi}{2} + \tan^{-1}(s+1) \right]$$

$$\therefore L \left\{ \frac{\sin t \sinh t}{t} \right\} = \frac{1}{2} [\tan^{-1}(s+1) - \tan^{-1}(s-1)]$$

$$= \frac{1}{2} \left[\tan^{-1} \left(\frac{(s+1) - (s-1)}{1 + (s+1)(s-1)} \right) \right]$$

$$= \frac{1}{2} \tan^{-1} \left(\frac{2}{1+s^2-1} \right)$$

$$L \left\{ \frac{\sin t \sinh t}{t} \right\} = \frac{1}{2} \tan^{-1} \left(\frac{2}{s^2} \right) = F_3(s)$$

from (1)

$$\int_0^{\infty} e^{-\sqrt{2}t} \frac{\sin t \sinh t}{t} dt = F_3(\sqrt{2}) = \frac{1}{2} \tan^{-1} \left(\frac{2}{(\sqrt{2})^2} \right)$$

$$= \frac{1}{2} \tan^{-1}(1)$$

$$= \frac{1}{2} \times \frac{\pi}{4}$$

$$\therefore \int_0^{\infty} e^{-\sqrt{2}t} \frac{\sin t \sinh t}{t} dt = \frac{\pi}{8}$$

Q5) a) Given family of curves is $x^3y - xy^3 = C$

wkt, if $f(z) = u + iv$ is analytic then,

$u(x, y) = a$ & $v(x, y) = b$ are orthogonal trajectories of each other.

Taking $u(x, y) = x^3y - xy^3$

wkt,

$$v(x, y) = \int -u_y \, dx + \int u_x (\text{free from } x) \, dy \quad \text{--- (1)}$$

$y \text{ is const}$

$$\text{Now, } u_x = 3x^2y - y^3 \quad \& \quad u_y = x^3 - 3xy^2$$

$$\begin{aligned} \therefore v(x, y) &= \int -x^3 + 3xy^2 \, dx + \int -y^3 \, dy \\ &= -\frac{x^4}{4} + 3\frac{x^2}{2}y^2 - \frac{y^4}{4} \end{aligned}$$

\therefore orthogonal trajectory is

$$-\frac{x^4}{4} + \frac{3}{2}x^2y^2 - \frac{y^4}{4} = b$$

$$\text{i.e. } x^4 - 6x^2y^2 + y^4 = b$$

Q5) b) Given distribution is

| | | | |
|------|---------------|---------------|---------------|
| x | -2 | 3 | 1 |
| p(x) | $\frac{1}{3}$ | $\frac{1}{2}$ | $\frac{1}{6}$ |

$$\text{mean} = E(X) = \bar{X} = \sum x p_x = -2 \times \frac{1}{3} + 3 \times \frac{1}{2} + 1 \times \frac{1}{6}$$

$$\therefore \text{mean}, \bar{X} = 1$$

\therefore Moment generating function is

$$M_{\bar{X}}(t) = E(e^{t(X-\bar{X})}) = E(e^{t(X-1)})$$

$$= \sum e^{t(x-1)} p_x$$

$$= e^{t(-2-1)} \times \frac{1}{3} + e^{t(3-1)} \times \frac{1}{2} + e^{t(1-1)} \times \frac{1}{6}$$

$$\therefore M_{\bar{X}}(t) = \frac{e^{-3t}}{3} + \frac{e^{2t}}{2} + \frac{1}{6}$$

and, r th central moment is given by,

$$\mu_r = \left. \frac{d^r}{dt^r} M_{\bar{X}}(t) \right|_{t=0}$$

$$\therefore \mu_0 = M_{\bar{X}}(t) \big|_{t=0} = \frac{1}{3} + \frac{1}{2} + \frac{1}{6} = 1$$

$$\mu_1 = \left. \frac{d}{dt} M_{\bar{X}}(t) \right|_{t=0} = \left. \frac{-3e^{-3t}}{3} + \frac{2e^{2t}}{2} + 0 \right|_{t=0}$$

$$\therefore \boxed{\mu_1 = 1}$$

$$\mu_2 = \left. \frac{d^2}{dt^2} M_{\bar{X}}(t) \right|_{t=0} = \left. \frac{9e^{-3t}}{3} + \frac{4e^{2t}}{2} \right|_{t=0}$$

$$\therefore \boxed{\mu_2 = 3 + 2 = 5}$$

$$\mu_3 = \left. \frac{d^3}{dt^3} M_{\bar{X}}(t) \right|_{t=0} = \left. \frac{-27e^{-3t}}{3} + \frac{8e^{2t}}{2} \right|_{t=0}$$

$$\therefore \boxed{\mu_3 = -9 + 4 = -5}$$

$$\mu_4 = \left. \frac{d^4}{dt^4} M_{\bar{X}}(t) \right|_{t=0} = \left. \frac{81e^{-3t}}{3} + \frac{16e^{2t}}{2} \right|_{t=0}$$

$$\therefore \boxed{\mu_4 = 27 + 8 = 35}$$

Q5) c) Half Range cosine series of $f(x) = x$ in $(0, 2)$ is given by,

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{2}\right)$$

$$\text{where, } a_0 = \frac{2}{2} \int_0^2 f(x) dx = \int_0^2 x dx = \frac{x^2}{2} \Big|_0^2 = 2 - 0 = 2$$

$$\therefore a_0 = 2$$

$$a_n = \frac{2}{2} \int_0^2 f(x) \cos\left(\frac{n\pi x}{2}\right) dx = \int_0^2 x \cos\left(\frac{n\pi x}{2}\right) dx$$

$$= \left[(x) \left(\frac{\sin(n\pi x)}{n} \right) - (1) \left(-\frac{\cos(n\pi x)}{n^2} \right) \right]_0^2$$

$$= \left[\frac{2}{n} (0 - 0) + \frac{1}{n^2} \left(\cos(n\pi) - \cos(0) \right) \right]$$

$$= \left[(x) \left(\frac{2}{n\pi} \sin\left(\frac{n\pi x}{2}\right) \right) - (1) \left(-\frac{2^2}{n^2\pi^2} \cos\left(\frac{n\pi x}{2}\right) \right) \right]_0^2$$

$$= \left[\frac{2}{n\pi} (0 - 0) + \frac{4}{n^2\pi^2} ((-1)^n - 1) \right]$$

$$\therefore a_n = \frac{4}{n^2\pi^2} ((-1)^n - 1)$$

$$\therefore \text{Half Range cosine series is, } x = 1 + \sum_{n=1}^{\infty} \frac{4}{n^2\pi^2} ((-1)^n - 1) \cos\left(\frac{n\pi x}{2}\right) \quad \text{--- (1)}$$

for deduction, use Parseval's Identity,

$$\frac{2}{2} \int_0^2 [f(x)]^2 dx = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} a_n^2$$

$$\text{L.H.S} = \int_0^2 x^2 dx = \frac{x^3}{3} \Big|_0^2 = \frac{8}{3}$$

$$\begin{aligned} \text{R.H.S} &= \frac{a_0^2}{2} + \sum_{n=1}^{\infty} a_n^2 = \frac{(2)^2}{2} + \sum_{n=1}^{\infty} \left\{ \frac{4}{n^2\pi^2} ((-1)^n - 1) \right\}^2 \\ &= 2 + \frac{16}{\pi^4} \sum_{n=1}^{\infty} \frac{1}{n^4} ((-1)^n - 1)^2 \end{aligned}$$

$$\text{As L.H.S} = \text{R.H.S} \quad \therefore \frac{8}{3} = 2 + \frac{16}{\pi^4} \left(\sum_{n=1}^{\infty} \frac{((-1)^n - 1)^2}{n^4} \right)$$

$$\therefore \left(\frac{8}{3} - 2 \right) \times \frac{\pi^4}{16} = \frac{4}{1^4} + \frac{0}{2^4} + \frac{4}{3^4} + \frac{0}{4^4} + \frac{4}{5^4} + \dots$$

$$\therefore \frac{2}{3} \times \frac{\pi^4}{16} = 4 \left(\frac{1}{1^4} + \frac{1}{3^4} + \frac{1}{5^4} + \dots \right)$$

$$\therefore \frac{\pi^4}{96} = \frac{1}{1^4} + \frac{1}{3^4} + \frac{1}{5^4} + \dots$$

Q6) a) To find: $L^{-1} \left\{ \frac{s^2}{(s^2 + 2^2)^2} \right\}$

Consider $\frac{s^2}{(s^2+2^2)^2} = \frac{s}{s^2+2^2} \times \frac{s}{s^2+2^2} = F(s) \times G(s)$

$$\therefore L^{-1}(F(s)) = L^{-1}\left(\frac{s}{s^2 + 2^2}\right) = \cos 2t = f(t)$$

$$L^{-1}(G(s)) = L^{-1}\left(\frac{s}{s^2+2^2}\right) = \cos 2t = g(t)$$

By convolution theorem,

$$L^{-1}(F(s) \times G(s)) = \int_0^t f(u) \cdot g(t-u) \, du$$

$$\therefore L^{-1}\left(\frac{s^2}{(s^2+2^2)^2}\right) = \int_0^t \cos(2u) \cos(2(t-u)) du.$$

$$= \int_0^{\frac{\pi}{2}} \frac{1}{2} [\cos(2u + 2t - 2u) + \cos(2u - 2t + 2u)] du$$

$$= \frac{1}{2} \int_0^t \cos 2t + \cos(4u - 2t) \, du$$

$$= \frac{1}{2} \left[(\cos 2t) u + \frac{\sin(4u - 2\frac{t}{2})}{4} \right]_0^t$$

$$= \frac{1}{2} \left[t \cos 2t + \frac{\sin(2t)}{4} - 0 - \frac{\sin(-2t)}{4} \right]$$

$$\mathcal{L}^{-1}\left(\frac{s^2}{(s^2+2)^2}\right) = \frac{1}{2} \left(t \cos 2t + \frac{1}{2} \sin 2t \right)$$

Q. 6b) wkt, $\sum p_x = 1$

$$\therefore k + 2k + 3k + k^2 + k^2 + k + 2k^2 + 4k^2 = 1$$

$$\therefore 8k^2 + 7k - 1 = 0$$

∴ $k = \frac{1}{8}$ or $k = -1$

As probabilities cannot be negative $\therefore k \neq -1$

∴ distribution table is

| | | | | | | | | | | |
|------|---|----|----|----------------|-------------------|-----------------|-----------------|--|--|--|
| X | 1 | 2 | 3 | 4 | 5 | 6 | 7 | | | |
| P(X) | k | 2k | 3k | k ² | k ² +k | 2k ² | 4k ² | | | |

| | | | | | | | |
|--------------|---------------|---------------|---------------|----------------|----------------|----------------|----------------|
| X | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| P(X) | $\frac{1}{8}$ | $\frac{2}{8}$ | $\frac{3}{8}$ | $\frac{1}{64}$ | $\frac{9}{64}$ | $\frac{2}{64}$ | $\frac{4}{64}$ |

$$\begin{aligned}
 \text{Now } P(X < 5) &= P(1) + P(2) + P(3) + P(4) \\
 &= \frac{1}{8} + \frac{2}{8} + \frac{3}{8} + \frac{1}{64} \\
 &= \frac{8}{64} + \frac{16}{64} + \frac{24}{64} + \frac{1}{64} = \frac{39}{64} \\
 \therefore P(X < 5) &= \frac{39}{64} = 0.7656.
 \end{aligned}$$

$$\begin{aligned}
 4 \quad P(X > 5) &= P(6) + P(7) = \frac{2}{64} + \frac{4}{64} = \frac{6}{64} \\
 \therefore P(X > 5) &= \frac{6}{64} = \frac{3}{32} = 0.09375
 \end{aligned}$$

Q6) c) $V = 3x^2y + 6xy - y^3$ will be harmonic if $\nabla^2 V = 0$

$$V_x = 6xy + 6y \quad \therefore V_{xx} = 6y$$

$$V_y = 3x^2 + 6x - 3y^2 \quad \therefore V_{yy} = -6y$$

$$\therefore V_{xx} + V_{yy} = 0$$

$\therefore V$ is harmonic.

Hence harmonic conjugate is given by

$$u = \int V_y dx + \int -V_x (\text{free from } x) dy$$

y is const

$$\begin{aligned}
 \therefore u &= \int (3x^2 + 6x - 3y^2) dx + \int -6y dy \\
 &= x^3 + 3x^2 - 3y^2 x - 3y^2
 \end{aligned}$$

$$\therefore u = x^3 - 3y^2 + 3x^2 - 3xy^2$$

Wkt, if $f(z) = u + iv$ is analytic then, u & v are both harmonic & ~~har~~

$$\therefore f(z) = (x^3 - 3y^2 + 3x^2 - 3xy^2) + i(3x^2y + 6xy - y^3)$$

Using Milne Thompson substitution
 $x = z$ & $y = 0$

$$f(z) = (z^3 - 0 + 3z^2 - 0) + i(0 + 0 + 0)$$

$$\therefore \boxed{f(z) = z^3 - 3z^2}$$