



- 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.

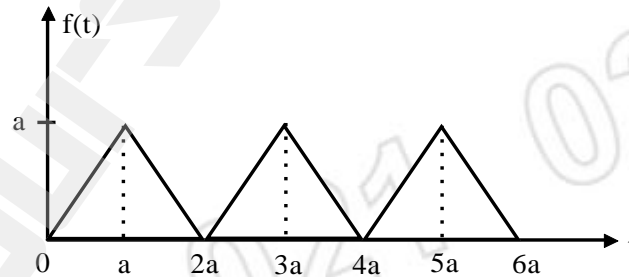
1. a) If $L[f(t)] = \bar{f}(s)$ then $L\left[\int_0^t f(u) du\right] = \frac{\bar{f}(s)}{s}$ 7

Hence find $L\left[\int_0^t \sin u \cdot du\right]$.

b) Find $L^{-1}\left[\log\left(1 + \frac{1}{s^2}\right)\right]$, and hence show that $L^{-1}\left[\frac{1}{s} \log\left(1 + \frac{1}{s^2}\right)\right] = \int_0^t \frac{2}{x} (1 - \cos x) dx$ 7

OR

2. a) Find Laplace Transform of periodic function with period '2a' shown in following fig. 7



b) Solve $\frac{d^2 y}{dt^2} + y = 1$, given $y(0) = 1$ $y\left(\frac{\pi}{2}\right) = 0$ by using Laplace Transform. 7

3. a) Find the Fourier transform of 7

$$f(x) = \begin{cases} 1, & |x| < 1 \\ 0, & |x| > 1 \end{cases}$$

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

OR

4. a) Express $f(x) = \begin{cases} 1, & 0 \leq x \leq \pi \\ 0, & x > \pi \end{cases}$ 7

as a Fourier sine integral and hence evaluate $\int_0^{\infty} \frac{1 - \cos \pi \lambda}{\lambda} \sin x \lambda \, d\lambda$

5. a) Find $Z[n a^n]$ and hence find $Z[n^2 a^n]$. 7

- b) If $Z[f(n)] = \bar{f}(z)$, then show that $Z\left[\frac{f(n)}{n+p}\right] = Z^p \int_z^{\infty} \frac{\bar{f}(Z)}{Z^{p+1}} dZ$ 7

Hence find $Z\left[\frac{1}{n+1}\right]$.

OR

6. a) Use convolution theorem and find $Z^{-1}\left[\frac{Z^2}{(Z-1)(Z-3)}\right]$. 7

- b) Solve $y_{n+2} + 3y_{n+1} + 2y_n = \mu_n$ 7
subject to $y_0 = 1, y_n = 0, n < 0$
where $\mu_n = \begin{cases} 0, & n < 0 \\ 1 & n \geq 0 \end{cases}$ by Z-transform method.

7. a) Investigate the linear dependence or independence of vectors. 6

$$X_1 = (1, 2, 4), X_2 = (2, -1, 3), X_3 = (0, 1, 2), X_4 = (-3, 7, 2)$$

- b) Find the modal matrix B corresponding to matrix $A = \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix}$ and verify $B^{-1}AB$ is a diagonal form. 6

- c) Find the matrix represented by $A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 - 2A + I$ 6
where

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

by Caylay Hamilton's theorem.

OR

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

- b) Reduce the quadratic form $3x^2 + 3y^2 + 3z^2 + 2xy + 2xz - 2yz$ to the canonical form by orthogonal transformation. 6

- c) Solve the differential equation 6
 $\frac{d^2x}{dt^2} + 5 \frac{dx}{dt} + 6x = 0, \quad x(0) = 2$
 $x'(0) = 0$
 by matrix method.

9. a) The content of urn I, II, III are as follows : 2 white, 2 black, 3 red, 2 white, 1 black, 1 red and 4 white, 5 black, 3 red balls respectively. One urn is chosen at random and two balls drawn, they happen to be white and red. What is the probability that they come from urn I? 7

- b) A random variable X has the density function 7

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

Find (i) constant C (ii) $P(X > 2)$ (iii) $P\left(\frac{1}{2} < x < \frac{3}{2}\right)$.

OR

10. a) The joint probability function of X and Y is given by 7

$$f(x, y) = \begin{cases} c(2x + y), & x = 0, 1, 2 \\ c(2x + y), & y = 0, 1, 2, 3 \\ 0, & \text{Otherwise} \end{cases}$$

Find (i) constant C (ii) $P(x \geq 1, y \leq 2)$ (iii) The marginal probability function of X and Y.

- b) Find the conditional density function of (i) X given Y (ii) Y given X for the distribution function. 7

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

11. a) A random variable X is expected value of $E[(X-1)^2] = 10$ and $E[(X-2)^2] = 6$ 6
 find (i) $E(X)$ (ii) $\text{Var}(X)$ (iii) σ_x S.D. of x.

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

7

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

OR

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

7

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

find (i) $E(x + y)$

(ii) The conditional expectation of X given Y and Y given X.

(iii) Conditional Variance of Y given X = 0.5

- b) Suppose that the customers are arriving at a ticket counter according to a Poisson process with a mean rate of 2 per minutes. Then in an arrival of 5 minutes, find the probability that the number of customers arriving is (i) Exactly 5 (ii) Less than 4 (iii) greater than 3.

6
