



- 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. Assume suitable data whenever necessary.
  9. 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  $L\left\{\frac{\sin 2t}{t}\right\}$ . 7

b) Find  $L^{-1}\left\{\frac{1}{(s-2)(s-3)^2}\right\}$  using convolution theorem.

OR

2. a) Express  $f(t) = \begin{cases} e^{-t} & , 0 < t < 3 \\ 0 & , t > 3 \end{cases}$  in terms of unit step function and find its laplace transform.

b) Solve  $\frac{d^2x}{dt^2} + 2\frac{dx}{dt} + 5x = e^{-t} \sin t$  where  $x(0) = 0$  and  $x'(0) = 1$ .

3. Find Fourier transform of  $f(x)$ ,

$$f(x) = \begin{cases} 1 - x^2 & , \quad |x| \leq 1 \\ 0 & , \quad |x| > 1 \end{cases}$$

Hence find  $\int_0^{\infty} \frac{\sin x - x \cos x}{x^3} \cdot \cos \frac{x}{2} dx$

**OR**

4. Solve the integral equation 7
- $$\int_0^{\infty} f(x) \cos \alpha x \, dx = \begin{cases} 1-\alpha & , \quad 0 \leq \alpha \leq 1 \\ 0 & , \quad \alpha > 1 \end{cases}$$
- and hence evaluate  $\int_0^{\infty} \frac{\sin^2 t}{t^2} dt$

5. a) Find Z-transform of  $\cos n\theta$  and using this find Z transform of  $a^n \cos n\theta$ . 7
- b) Solve the difference equation 7
- $$u_{n+2} + 4u_{n+1} + 3u_n = 2^n, \quad u_0 = 0, \quad u_1 = 1$$

**OR**

6. a) Find inverse Z-transform of  $\left\{ \frac{Z^2}{(Z-1)(Z-3)} \right\}$  using convolution theo. 7
- b) Prove that  $Z\{n^p\} = -Z \frac{d}{dz} Z\{n^{p-1}\}$  where P is any positive integer and hence deduce 7
- $$Z\{n\} = \frac{Z}{(Z-1)^2}$$

7. a) Are the following vectors linearly dependent, if so find relation between them. 6
- $$X_1 = (1, 2, 4), \quad X_2 = (2, -1, 3), \quad X_3 = (0, 1, 2), \quad X_4 = (-3, 7, 2)$$
- b) Find eigen value, eigen vector and model matrix for  $A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$  6
- c) Use Sylvester's theorem to prove that  $\sin^2 A + \cos^2 A = I$  where  $A = \begin{bmatrix} 1 & 2 \\ -1 & 4 \end{bmatrix}$  6

**OR**

8. a) Verify Caley Hamilton theorem for matrix 6
- $$A = \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} \text{ and find } A^{-1}$$
- b) Solve  $\frac{d^2 y}{dx^2} + 4y = 0$  given that  $y(0) = 8$   $y'(0) = 0$  by matrix method. 6
- c) Find largest eigen value and corresponding eigen vector for matrix  $A = \begin{bmatrix} 5 & 0 & 1 \\ 0 & -2 & 0 \\ 1 & 0 & 5 \end{bmatrix}$  6

9. a) Three machines A, B, C produce respectively 60% 30% and 10% of the total no. of items in a factory. The percentage of defective out put 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  $F(x) = \begin{cases} 1 - e^{-\alpha x} & x \geq 0 \\ 0 & x < 0 \end{cases}$  7

Find :

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

**OR**

10. a) An electric device consist of two component. Let X and Y be times of failure of first and second component respectively. Assume that X and Y has the density function. 7

$$f(x, y) = \begin{cases} 4e^{-2(x+y)} & , \quad x \geq 0, y \geq 0 \\ 0 & , \quad \text{otherwise} \end{cases}$$

- i) Are X and Y independent  
 ii) What is probability that the first component will have lifetime of 2 years or longer.

- b) Let X and Y be two random variables with mass function 7

$$f(x, y) = \begin{cases} \frac{x+2y}{27} & , \quad x = 0, 1, 2, y = 0, 1, 2 \\ 0 & , \quad \text{otherwise} \end{cases}$$

Find ;

- i) Find marginal probability function of x & y  
 ii) Conditional probability function y given x and x given y.

11. a) A density function of random variable X is  $f(x) = \begin{cases} 2e^{-2x} & x \geq 0 \\ 0 & \text{otherwise} \end{cases}$  7

Find :

- i)  $E(X)$  ii)  $\text{Var}(X)$   
 iii)  $\sigma_x$  iv)  $E[(x-1)^2]$

- b) Find : 6

- i) Moment generating function and find first two moment about origin.

$$f(x) = \begin{cases} \frac{1}{b-a} & a \leq x \leq b \\ 0 & \text{otherwise} \end{cases}$$

**OR**

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

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

Find :

- i) Conditional expectation of X given Y  
 and ii) Conditional variance of X given Y.

- b) State the postulates of Poisson process and prove that a Poisson process follows a Poisson distribution. 6

\*\*\*\*\*

