



- 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)

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

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

b)

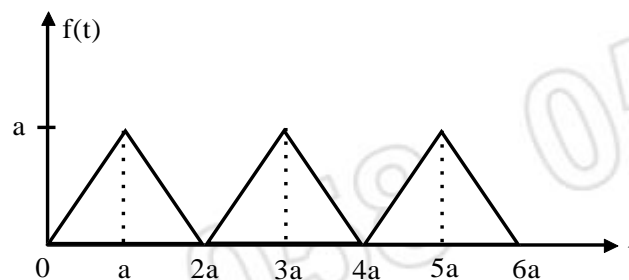
$$\text{Find } L^{-1}\left[\log\left(1 + \frac{1}{S^2}\right)\right], \text{ and hence show that } L^{-1}\left[\frac{1}{S} \log\left(1 + \frac{1}{S^2}\right)\right] = \int_0^t \frac{2}{x} (1 - \cos x) dx$$

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OR

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

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b)

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

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3. a) Find the Fourier transform of

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

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

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 Cayley Hamilton's theorem.

OR

8. a) Using Sylvester's theorem, verify $\log_e e^A = A$

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

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

c) Solve the differential equation

$$\frac{d^2x}{dt^2} + 5 \frac{dx}{dt} + 6x = 0, \quad x(0) = 2$$
$$x'(0) = 0$$

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?

b) A random variable X has the density function

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

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

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

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.

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

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

b) Find moment generating function of the random variable.

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

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OR

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

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

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.

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