

MATHEMATICAL SCIENCES

Paper – III

SECTION – I*Note :* i) Answer both the questions.

ii) Each question carries twenty marks.

 $2 \times 20 = 40$

1. (a) Discuss the cubic spline interpolation by using Hermite cubic interpolant and apply it to find $\cos (3.14159)$ for free boundary conditions by using the following data :

x :	0	1	3	3.5	5
cos x :	1	0.54030	- 0.98999	- 0.93646	0.28366

- (b) Deduce the minimizing property of cubic splines.

OR

Show that a set $M \subset C [a, b]$ is compact in $C [a, b]$ if and only if the aggregate of functions $x (t) \in M$ are uniformly bounded and equi-continuous.

OR

Derive the steady-state equation of the multiserver Markovian model (M/M/C) and obtain its solution.

2. A homogeneous solid sphere of radius R has the initial temperature distribution

$f (r)$, $0 \leq r \leq R$, where r is the distance measured from the centre. The surface temperature is maintained at 0° . Show that the temperature $T (r, t)$ in the sphere is the solution of

$$T_t = c^2 \left(T_{rr} + \frac{2}{r} T_r \right)$$

where c^2 is a constant. Show that the temperature in the sphere for $t > 0$ is given by

$$T (r, t) = \frac{1}{r} \sum_{n=1}^{\infty} B_n \sin \left(\frac{n\pi}{R} r \right) \exp \left(- \lambda_n^2 t \right), \lambda_n = \frac{c n\pi}{R}.$$

OR

A rigid body is set rotating under no forces (moment of finite forces about the principal axes being zero) about its one point with angular velocity components $\omega_1 = n$, $\omega_2 = 0$, $\omega_3 = n \sqrt{2}$ about the principal axes, respectively. If the respective principal moments are $4A$, $3A$ and A , respectively then discuss the ultimate motion.

OR

What is sampling distribution ? Derive non-central t -distribution.

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SECTION - II

Note : i) Answer all questions.

ii) Each question carries fifteen marks.

$3 \times 15 = 45$

3. (a) Suppose the function $f(z)$ is analytic everywhere in a closed domain D , except at a finite number of isolated singularities z_k ($k = 1, 2, \dots, n$) lying inside the domain D . Then show that

$$\int_{\Gamma^+} f(\rho) d\rho = 2\pi i \sum_{k=1}^n \text{Res}[f(z), z_k]$$

where Γ^+ is the complete boundary of domain D traversed in the positive direction and hence evaluate the integral

$$I = \int_0^{2\pi} \frac{d\theta}{1 + a \cos \theta}, \quad |a| < 1.$$

- (b) Construct a function that maps the strip $0 < \text{Re } z < a$ conformally onto the upper half-plane $\text{Im } \omega > 0$.

OR

Find the Hamilton's canonical equations of motion of a particle of mass m moving in a force field of potential $V(\rho, \phi, z)$ in cylindrical polar co-ordinates (ρ, ϕ, z) .

OR

Show that every Bernoulli sequence of r.v.s. obeys the weak law of large numbers.

4. Prove that the family M of Lebesgue measurable sets is an algebra.

OR

Give two examples of non-parametric tests. Discuss the exact and the limiting null distributions of the corresponding test statistics.

OR

Find the rate of convergence of Newton-Raphson method to find the root of an equation $f(x) = 0$.

5. Show that the integral equation

$$y(x) = \int_0^x (x+t)y(t) dt + 1$$

is equivalent to the differential equation

$$y''(x) - 2xy'(x) - 3y(x) = 0$$

$$y(0) = 1, \quad y'(0) = 0.$$

OR

Suppose X_1, X_2, \dots, X_n is a random sample from Poisson distribution with parameter θ . The natural conjugate prior for θ is Gamma (α, β). Then obtain the posterior density of θ .

OR

Using Ritz method based on the variational principle, show that the approximate solution of the boundary value problem

$$y'' + y = x, \quad y(0) = y(1) = 0$$

$$\text{is } y = \frac{5}{18} (-x + x^2).$$

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SECTION - III

Note : i) Answer all questions.

ii) Each question carries ten marks.

$9 \times 10 = 90$

6. Show that a finite integral domain is a field.
7. In a plane triangle, find the maximum value of $\cos A \cos B \cos C$.
8. Find the shortest distance between the parabola $y = x^2$ and the straight line $x - y = 5$, using calculus of variation.
9. Define conformal mapping. What are essential conditions for conformal transformation? Examine that following transformations are everywhere conformal or not and determine critical points :

(i) $f(z) = (z - 1)^2$

(ii) $f(z) = \frac{z - i}{z + i}$.

10. Use Cayley-Hamilton theorem to find A^{-1} , where

$$A = \begin{pmatrix} 2 & 1 \\ 3 & 5 \end{pmatrix}.$$

11. Find the eigenvalue and eigenfunctions of the following homogeneous integral equation with degenerate kernels

$$y(x) = \lambda \int_0^1 (2xt - 4x^2) y(t) dt.$$

12. Explain the principle of likelihood ratio test.
13. Define a BIBD and state the situations in which such designs are used.
14. Give the circumstances under which systematic sampling is to be preferred to simple random sampling.

SECTION - IV

Note : i) Answer all questions.

ii) Each question carries five marks.

5 × 5 = 25

15. If the vectors $(0, 1, a)$, $(1, a, 1)$, $(a, 1, 0)$ of the vector space $R^3 (R)$ be linearly dependent, then find the value of a .

16. If the function $f(z) = \frac{iz}{2}$ is defined on the open disk $|z| < 1$, show that

$\lim_{z \rightarrow 1} f(z) = \frac{i}{2}$, the point $z = 1$ being on the boundary of definition.

17. Find the general solution of

$$(x^2 + 1) \frac{d^2 y}{dx^2} - 2x \frac{dy}{dx} + 2y = 6(x^2 + 1)^2,$$

given that $y = x$ and $y = x^2 - 1$ are linearly independent solutions of corresponding homogeneous equation.

18. Find the curve for which the surface of revolution is minimum.

19. There are two identical urns containing respectively 4 white, 3 red balls and 3 white, 7 red balls. An urn is chosen at random and a ball is drawn from it. Find the probability that the ball is white. If the ball drawn is white, what is the probability that it is from the first urn ?