MATHEMATICAL SCIENCES PAPER-I (PART-B)

- 41. Let $\{x_n\}$ be a sequence of non-zero real numbers. Then
 - 1. If $x_n \to a$, then $a = \sup x_n$.
 - 2. If $\frac{x_{n+1}}{x_n} < 1 \ \forall n$, then $x_n \to 0$.
 - 3. If $x_n < n \forall n$, then $\{x_n\}$ diverges.
 - 4. If $n \le x_n \ \forall n$, then $\{x_n\}$ diverges.
- 42. Let $\{x_n\}$ and $\{y_n\}$ be two sequences of real numbers such that $x_n \le y_n \le x_{n+2}$, n=1, 2, 3, L
 - 1. $\{y_n\}$ is an bounded sequence.
 - 2. $\{x_n\}$ is an increasing sequence.
 - 3. $\{x_n\}$ and $\{y_n\}$ converge together
 - 4. $\{y_n\}$ is an increasing sequence.
- 43. Let $f:[0, 1] \to (0, \infty)$ be a continuous function. Suppose f(0) = 1 and f(1) = 7. Then
 - 1. f is uniformly continuous and is not onto.
 - 2. f is increasing and f([0, 1]) = [1, 7].
 - 3. f is not uniformly continuous.
 - 4. f is not bounded.
- 44. Let $f: [a, b] \rightarrow [c, d]$ be a monotone and bijective function. then
 - 1. f is continuous, but f^{-1} need not be.
 - 2. f and f^{-1} are both continuous.
 - 3. If b-a > d-c, then f is a decreasing function.
 - 4. f is not uniformly continuous.
- 45. Let $\sum_{n=1}^{\infty} x_n$ be a series of real numbers. Which of the following is true?
 - 1. If $\sum_{n=1}^{\infty} x_n$ is divergent, then $\{x_n\}$ does not converge to 0.
 - 2. If $\sum_{n=1}^{\infty} x_n$ is convergent, then $\sum_{n=1}^{\infty} x_n$ is absolutely convergent.
 - 3. If $\sum_{1}^{\infty} x_n$ is convergent, then $x_n^2 \to 0$, as $n \to \infty$.
 - 4. If $x_n \to 0$, then $\sum_{n=1}^{\infty} x_n$ is convergent.

- 46. Let $f: \rightarrow i$ be differentiable with $0 \le f'(x) \le 1$ for all x. Then
 - 1. f is increasing and f is bounded.
 - 2. f is increasing and f is Riemann integrable on ; .
 - 3. f is increasing and f is uniformly continuous.
 - 4. f is of bounded variation.
- 47. Let $f_n:[0,1] \to i$ be a sequence of differentiable functions. Assume that (f_n) converges uniformly on [0,1] to a function f. Then
 - 1. f is differentiable and Riemann integrable on [0, 1].
 - 2. f is uniformly continuous and Riemann integrable on [0, 1].
 - 3. f is continuous, f need not be differentiable on (0, 1) and need not be Riemann integrable on [0, 1].
 - 4. f need not be uniformly continuous on [0, 1].
- 48. Let, if possible, $\alpha = \lim_{(x,y)\to(0,0)} \frac{\sin(x^2+y^2)}{x^2+y^2}$, $\beta = \lim_{(x,y)\to(0,0)} \frac{x^2-y^2}{x^2+y^2}$. Then
 - 1. α exists but β does not.
 - 2. α does not exists but β exists.
 - 3. α , β do not exist.
 - 4. Both α , β exist.
- 49. Let $f: \rightarrow i$ be a non-negative Lebesgue integrable function. Then
 - 1. f is finite almost everywhere.
 - 2. f is a continuous function.
 - 3. f has at most countably many discontinuities.
 - 4. f² is Lebesgue integrable.
- 50. Let $S = \{(x, y) \in i^2 : xy = 1 \}$. then
 - 1. S is not connected but compact.
 - 2. S is neither connected nor compact.
 - 3. S is bounded but not connected.
 - 4. S is unbounded but connected.
- 51. Consider the linear space

$$X = C[0, 1]$$
 with the norm $||f|| = \sup\{|f(t)|: 0 \le t \le 1\}$.

Let
$$F = \left\{ f \in X : f(\frac{1}{2}) = 0 \right\}$$
 and $G = \left\{ g \in X : g(\frac{1}{2}) \neq 0 \right\}$.

Then

- 1. F is not closed and G is open.
- 2. F is closed but G is not open.
- 3. F is not closed and G is not open.
- 4. F is closed and G is open.

- Let V be the vector space of all n x n real matrices, $A = [a_{ij}]$ such that $a_{ij} = -a_{ji}$ for 52. all i, j. Then the dimension of V is:

 - n^2-n . 3.
 - 4. n.
- Let n=mk where m and k are integers ≥ 2 . Let A = $[a_{ij}]$ be a matrix given by $a_{ij}=1$ 53. if for some r = 0, 1, ..., m-1, rk < i, j < (r+1)k and $a_{ij} = 0$, otherwise. Then the null space of A has dimension:
 - 1. m(k-1).
 - 2. mk - 1.
 - 3. k(m-1).
 - 4. zero.
- 54. The set of all solutions to the system of equations

$$(1-i) x_1 - ix_2 = 0$$

 $2x_1 + (1-i)x_2 = 0$

is given by:

- $(x_1, x_2) = (0, 0).$ $(x_1, x_2) = (1, 1).$ 1.
- 2.
- $(x_1, x_2) = c \left(1, \cos \frac{5\pi}{4} + i \sin \frac{5\pi}{4} \right)$ where c is any complex number.
- $(\mathbf{x}_1, \mathbf{x}_2) = c \left(\cos \frac{3\pi}{4}, i \sin \frac{3\pi}{4} \right)$ where c is any complex number.
- Let A be an m x n matrix where m < n. Consider the system of linear equations A $\underline{x} = \underline{b}$ where \underline{b} is an n x 1 column vector and $\underline{b} \neq \underline{0}$. Which of the following is always true?
 - The system of equations has no solution.
 - The system of equations has a solution if and only if it has infinitely many solutions.
 - The system of equations has a unique solution.
 - The system of equations has at least one solution.

- 56. Let T be a normal operator on a complex inner product space. Then T is self-adjoint if and only if:
 - 1. All eigenvalues of T are distinct.
 - 2. All eigenvalues of T are real.
 - 3. T has repeated eigenvalues.
 - 4. T has at least one real eigenvalue.
- 57. A 2 x 2 real matrix A is diagonalizable if and only if:
 - 1. $(trA)^2 < 4 Det A$.
 - 2. $(\text{tr A})^2 > 4 \text{ Det A}.$
 - 3. $(\text{tr A})^2 = 4 \text{ Det A}.$
 - 4. Tr A = Det A.
- 58. Let A be a 3 x 3 complex matrix such that $A^3 = I$ (= the 3 x 3 identity matrix). Then:
 - 1. A is diagnonalizable.
 - 2. A is not diagonalizable.
 - 3. The minimal polynomial of A has a repeated root.
 - 4. All eigenvalues of A are real.
- 59. Let V be the real vector space of real polynomials of degree < 3 and let T : V \rightarrow V be the linear transformation defined by P(t) a Q(t) where Q(t) = P(at + b). Then the matrix of T with respect to the basis 1, t, t^2 of V is:
 - 1. $\begin{pmatrix} b & b & b^2 \\ 0 & a & 2ab \\ 0 & 0 & a^2 \end{pmatrix}$
 - $\begin{array}{c|cccc}
 a & a & a \\
 0 & b & 2ab \\
 0 & 0 & b^2
 \end{array}$
 - 3. $\begin{pmatrix} b & b & b^2 \\ a & a & 0 \\ 0 & b & a^2 \end{pmatrix}.$
 - 4. $\begin{pmatrix} a & a & a^2 \\ b & b & 0 \\ 0 & a & b^2 \end{pmatrix}$

- The minimal polynomial of the 3 × 3 real matrix $\begin{pmatrix} a & 0 & 0 \\ 0 & a & 0 \\ 0 & 0 & b \end{pmatrix}$ is: 60.

 - 1. (X-a)(X-b). 2. $(X-a)^2(X-b)$. 3. $(X-a)^2(X-b)^2$. 4. $(X-a)(X-b)^2$.
- The characteristic polynomial of the 3×3 real matrix A = 61.
 - $X^3 + aX^2 + bX + c.$ 1.
 - (X-a) (X-b) (X c). (X-1) (X-abc)². (X-1)² (X-abc).
- Let e_1 , e_2 , e_3 denote the standard basis of i^3 orthonormal basis of i^3 if and only if 62. Then $ae_1 + be_2 + ce_3$, e_2 , e_3 is an
 - $a \ne 0$, $a^2 + b^2 + c^2 = 1$. $a = \pm 1$, b = c = 0.

 - 3. a = b = c = 1. 4. a = b = c.
- Let $E = \{z \in \pounds : e^z = i\}$. Then E is: 63.
 - a singleton. 1.
 - E is a set of 4 elements. 2.
 - E is an infinite set.
 - E is an infinite group under addition.
- Suppose $\{a_n\}$ is a sequence of complex numbers such that $\sum_{n=0}^{\infty} a_n$ diverges. Then

the radius of convergence R of the power series $\sum_{n=0}^{\infty} \frac{a_n}{2^n} (z-1)^n$ satisfies:

- $R = \infty$.

- 65. Let f, g be two entire functions. Suppose $|f^2(z) + g^2(z)| = 1$, then
 - 1. f(z)f'(z) + g(z)g'(z) = 0.
 - 2. f and g must be constant.
 - 3. f and g are both bounded functions.
 - 4. f and g have no zeros on the unit circle.
- 66. The integral $\int_{|z|=2\pi} \frac{\sin z}{(z-\pi)^2}$ where the curve is taken anti-clockwise, equals :
 - 1. $-2\pi i$.
 - 2. $2\pi i$.
 - 3. 0.
 - 3. $4\pi i$.
- 67. Suppose $\{z_n\}$ is a sequence of complex numbers and $\sum_{n=0}^{\infty} z_n$ converges.

Let $f: \pounds \to \pounds$ be an entire function with $f(z_n) = n, \forall n = 0, 1, 2, ...$ Then

- 1. $f \equiv 0$.
- 2. f is unbounded.
- 3. no such function exists
- 4. f has no zeros.
- 68. Let $f(z) = \cos z$ and $g(z) = \cos z^2$, for $z \in \pounds$. Then
 - 1. f and g are both bounded on f.
 - 2. f is bounded, but g is not bounded on £.
 - 3. g is bounded, but f is not bounded on £.
 - 4. f and g are both bounded on the x-axis.
- 69. Let f be an analytic function and let $f(z) = \sum_{n=0}^{\infty} a_n (z-2)^{2n}$ be its Taylor series in some disc. Then
 - 1. $f^{(n)}(0) = (2n)!a_n$
 - 2. $f^{(n)}(2) = n!a_n$
 - 3. $f^{(2n)}(2) = (2n)!a_n$
 - 4. $f^{(2n)}(2) = n!a_n$

- 70. The signature of the permutation
 - $\sigma = \begin{pmatrix} 1 & 2 & 3 & L & n \\ n & n-1 & n-2 & & 1 \end{pmatrix}$ is
 - $1. \qquad \left(-1\right)^{\binom{n}{2}}.$

 - 2. $(-1)^n$. 3. $(-1)^{n+1}$.
 - $(-1)^{n-1}$.
- Let a be a permutation written as a product of disjoint cycles, k of which are 71. cycles of odd size and m of which are cycles of even size, where $4 \le k \le 6$ and $6 \le m \le 8$. It is also known that α is an odd permutation. Then which one of the following is true?
 - 1. k = 4 and m = 6.
 - 2. m = 7.
 - 3. k = 6.
 - 4. m = 8.
- Let p, q be two distinct prime numbers. then $p^{q-1} + q^{p-1}$ is congruent to 72.
 - 1 mod pq. 1.
 - 2. 2 mod pq.
 - 3. p-1 mod pq.
 - $q-1 \mod pq$.
- What is the total number of groups (upto isomorphism) of order 8? 73.
 - only one.
- Which ones of the following three statements are correct?
 - Every group of order 15 is cyclic. (A)
 - Every group of order 21 is cyclic. (B)
 - (C) Every group of order 35 is cyclic.
 - (A) and (C).
 - (B) and (C).
 - 3. (A) and (B).
 - 4. (B) only.

- 75. Let p be a prime number and consider the natural action of the group $GL_2(\not c_p)$ on $\not e_p \times \not e_p$. Then the index of the isotropy subgroup at (1, 1) is
 - $p^2 1$.
 - p(p-1).
- The quadratic polynomial $X^2 + bX + c$ is irreducible over the finite field 76. ¢, if and only if
 - $b^2 4c = 1.$ 1.
 - $b^2 4c = 4$. 2.
 - either $b^2 4c = 2$ or $b^2 4c = 3$. either $b^2 4c = 1$ or $b^2 4c = 4$.
- Let K denote a proper subfield of the field $F = GF(2^{12})$ a finite field with 2^{12} 77. elements. Then the number of elements of K must be equal to
 - 2^{m} where m = 1, 2, 3, 4 or 6. 2^{m} where m = 1, 2, L , 11.

 - 3.
 - 2^m where m and 12 are coprime to each other.
- The general and singular solutions of the differential equation 78.

$$y = \frac{9}{2}x p^{-1} + \frac{1}{2}px$$
, where $p = \frac{dy}{dx}$ are given by

- $2cy x^{2} 9c^{2} = 0, 3y = 2x.$ $2cy x^{2} + 9c^{2} = 0, y = \pm 3x.$ $2cy + x^{2} + 9c^{2} = 0, y = \pm 3x.$ $2cy + x^{2} + 9c^{2} = 0, 3y = 4x.$
- 3.
- A homogenous linear differential equation with real constant coefficients, which has $y = xe^{-3x} \cos 2x + e^{-3x} \sin 2x$, as one of its solutions, is given by:
 - $(D^2 + 6D + 13)y = 0.$
 - $(D^2 6D + 13)y = 0.$
 - $(D^{2}-6D+13)^{2}y = 0.$ $(D^{2}+6D+13)^{2}y = 0.$

The particular integral $y_p(x)$ of the differential equation 80.

$$x^{2} \frac{d^{2} y}{dx^{2}} + x \frac{dy}{dx} - y = \frac{1}{x+1}, \ x > 0$$

is given by

$$y_p(x) = xv_1(x) + \frac{1}{x}v_2(x)$$

where $v_1(x)$ and $v_2(x)$ are given by

1.
$$xv_1'(x) - \frac{1}{x^2}v_2'(x) = 0$$
, $v_1'(x) - \frac{1}{x^2}v_2'(x) = \frac{1}{x+1}$.

2.
$$xv_1'(x) + \frac{1}{x^2}v_2'(x) = 0$$
, $v_1'(x) - \frac{1}{x^2}v_2'(x) = \frac{1}{x+1}$

3.
$$xv_1'(x) - \frac{1}{x^2}v_2'(x) = 0$$
, $v_1'(x) + \frac{1}{x^2}v_2'(x) = \frac{1}{x+1}$

4.
$$xv_1'(x) + \frac{1}{x^2}v_2'(x) = 0$$
, $v_1'(x) + \frac{1}{x^2}v_2'(x) = \frac{1}{x+1}$.

- The boundary value problem 81. $y'' + \lambda y = 0$, y(0) = 0, $y(\pi) + k y'(\pi) = 0$, is self-adjoint
 - only for $k \in \{0, 1\}$.
 - for all $k \in (-\infty, \infty)$.

 - only for $k \in [0, 1]$. only for $k \in (-\infty, 1) \ U(1, \infty)$.
- The general integral of $z(xp yq) = y^2 x^2$ is
 - $z^{2} = x^{2} + y^{2} + f(xy).$ $z^{2} = x^{2} y^{2} + f(xy).$ $z^{2} = -x^{2} y^{2} + f(xy).$ $z^{2} = y^{2} x^{2} + f(xy).$

83. A singular solution of the partial differential equation $z + xp - x^2y q^2 - x^3pq = 0$ is

$$1. z = \frac{x^2}{y}.$$

$$2. z = \frac{x}{y^2}.$$

$$3. z = \frac{y}{x^2}.$$

$$4. z = \frac{y^2}{x}.$$

84. The characteristics of the partial differential equation

$$36\frac{\partial^2 z}{\partial x^2} - y^{14}\frac{\partial^2 z}{\partial y^2} - 7y^{13}\frac{\partial z}{\partial y} = 0$$
, are given by

1.
$$x + \frac{1}{y^6} = c_1, x - \frac{1}{y^6} = c_2.$$

2.
$$x + \frac{36}{y^6} = c_1, \ x - \frac{36}{y^6} = c_2$$

3.
$$6x + \frac{7}{y^6} = c_1, 6x - \frac{7}{y^6} = c_2.$$

4.
$$6x + \frac{7}{y^8} = c_1, 6x - \frac{7}{y^8} = c_2.$$

85. The Lagrange interpolation polynomial through (1, 10), (2, -2), (3, 8), is

1.
$$11x^2 - 45x + 38$$
.

2.
$$11x^2 - 45x + 36$$
.

3.
$$11x^2 - 45x + 30$$
.

4.
$$11x^2 - 45x + 44$$

- 86. Newton's method for finding the positive square root of a > 0 gives, assuming $x_0 > 0$, $x_0 \neq \sqrt{a}$,
 - 1. $x_{n+1} = \frac{x_n}{2} + \frac{a}{x_n}$.
 - 2. $x_{n+1} = \frac{1}{2} \left(x_n + \frac{a}{x_n} \right)$.
 - $3. x_{n+1} = \frac{1}{\sqrt{2}} \left(x_n \frac{a}{x_n} \right).$
 - $4. x_{n+1} = \frac{1}{\sqrt{2}} \left(x_n + \frac{a}{x_n} \right).$
- 87. The extremal problem

$$J[y(x)] = \int_{0}^{\pi} \{(y')^{2} - y^{2}\} dx$$

- y(0)=1, $y(\pi)=\lambda$, has
- 1. a unique extremal if $\lambda = 1$.
- 2. infinitely many extremals if $\lambda = 1$.
- 3. a unique extremal if $\lambda = -1$.
- 4. infinitely many extremal if $\lambda = -1$.
- 88. The functional

$$J[y] = \int_{0}^{1} e^{x} (y^{2} + \frac{1}{2}y'^{2}) dx$$
; $y(0) = 1$, $y(1) = e$

attains

- 1. A weak, but not a strong minimum on e^x .
- 2. A strong minimum on e^x .
- 3. A weak, but not a strong maximum on e^x .
- 4. A strong maximum on e^x .
- 89. A solution of the integral equation

$$\int_{0}^{x} e^{x-t} \, \phi(t) dt = \sinh x, \text{ is}$$

- $1. \qquad \phi(x) = e^{-x}.$
- $2. \qquad \phi(x) = e^x.$
- 3. $\phi(x) = \sinh x$.
- 4. $\phi(x) = \cosh x$.

90. If $\overline{\varphi}(p)$ denotes the Laplace transform of $\varphi(x)$ then for the integral equation of convolution type

$$\varphi(x) = 1 + 2 \int_{0}^{x} \cos(x - t) \varphi(t) dt,$$

 $\overline{\varphi}(p)$ is given by

1.
$$\frac{p^2 + 1}{(p-1)^2}.$$

$$2. \qquad \frac{p^2+1}{(p+1)^2} \, .$$

$$3. \qquad \frac{\left(p^2+1\right)}{p(p-1)^2}.$$

4.
$$\frac{p^2 + 1}{p(p+1)^2}.$$

91. The Lagrangian of a dynamical system is $L = \sqrt[6]{4} + \sqrt[6]{2} + k_1 q_1^2$, then the Hamiltonian is given by

1.
$$H = p_1^2 + p_2^2 - kq_1^2$$
.

2.
$$H = \frac{1}{4} (p_1^2 + p_2^2) + kq_1^2$$
.

3.
$$H = p_1^2 + p_2^2 + kq_1^2$$
.

4.
$$H = \frac{1}{4}(p_1^2 + p_2^2) - kq_1^2$$
.

92. The kinetic energy T and potential energy V of a dynamical system are given respectively, under usual notations, by

$$T = \frac{1}{2} \left[A(\theta + \psi \& \sin^2 \theta) + B(\psi \& \cos \theta + \theta)^2 \right]$$

and $V = Mgl \cos\theta$. The generalized momentum p_{ϕ} is

1.
$$p_{\phi} = 2B \phi \cos \theta + 2\phi^{2}.$$

$$2. p_{\phi} = \frac{B}{2} \left(\psi \cos \theta + \delta^2 \right)^2.$$

3.
$$p_{\phi} = B\left(y \cos \theta + \delta^2\right)^2.$$

4.
$$p_{\phi} = B(\psi \cos \theta + \phi).$$

93. Consider repeated tosses of a coin with probability p for head in any toss. Let NB(k,p) be the random variable denoting the number of tails before the kth head.

Then $P(NB(10,p) = j \ 3^{rd} \text{ head occurred in } 15^{th} \text{ toss})$ is equal to

- 1. P(NB(7, p) = j 15), for j = 15, 16, L
- 2. P(NB(7, p) = j 12), for j = 12, 13, L
- 3. P(NB(10, p) = j 15), for j = 15, 16, L
- 4. P(NB(10, p) = j 12), for j = 12, 13, L
- 94. Suppose X and Y are standard normal random variables. Then which of the following statements is correct?
 - 1. (X, Y) has a bivariate normal distribution.
 - 2. Cov(X, Y) = 0.
 - 3. The given information does not determine the joint distribution of X and Y.
 - 4. X + Y is normal.
- 95. Let F be the distribution function of a strictly positive random variable with finite expectation μ . Define

$$G(x) = \begin{cases} \frac{1}{\mu} \int_{0}^{x} (1 - F(y)) dy, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}$$

Which of the following statements is correct?

- 1. G is a decreasing function.
- 2. G is a probability density function.
- 3. $G(x) \rightarrow + \infty \text{ as } x \rightarrow + \infty$.
- 4. G is a distribution function.
- 96. Let $X_1, X_2 L$ be an irreducible Markov chain on the state space $\{1, 2, L\}$. Then $P(X_n = 5 \text{ for infinitely many n})$ can equal
 - 1. Only 0 or 1.
 - 2. Only 0.
 - 3. Any number in [0, 1].
 - 4. Only 1.

- $X_1,\,X_2,\!\mathsf{L}\,$, X_n is a random sample from a normal population with mean zero and 97. variance σ^2 . Let $\overline{X} = \frac{1}{n} \sum_{i=1}^n X_i$. Then the distribution of $T = \sum_{i=1}^{n-1} (X_i - \overline{X})$ is

 - $N(0, (n-1) \sigma^2)$
 - 3. $N(0, \frac{n+1}{n}\sigma^2)$
 - 4. $N(0, \frac{n-1}{n}\sigma^2)$
- Let X_1, X_2, L , X_n be independent exponential random variables with parameters 98. λ_1, L , λ_n respectively. Let $Y = \min(X_1, L, X_n)$. Then Y has an exponential distribution with parameter
 - $\sum_{i=1}^{n} \lambda_{i}$
 - $\prod_{i=1}^n \lambda_i$

 - 3. $\min\{\lambda_1, K, \lambda_n\}$ 4. $\max\{\lambda_1, K, \lambda_n\}$
- Suppose $x_1,\,x_2L\,$, x_n are n observations on a variable X. Then the value of A 99. which minimizes $\sum_{i=1}^{n} (x_i - A)^2$ is
 - median of x_1, x_2L , x_n 1.
 - mode of x_1, x_2L, x_n 2.

 - mean of x_1 , x_2L , x_n $\underline{\min(x_1,L,x_n) + \max(x_1,L,x_n)}$
- Suppose X_1, X_2, L , X_n are i.i.d. with density function $f(x) = \frac{\theta}{r^2}, \theta < x, \theta > 0$. 100.

Then

- $\sum_{1}^{\infty} \frac{1}{X^2}$ is sufficient for θ
- $\min X_i$ is sufficient for θ .
- $\prod_{i=1}^{n} \frac{1}{X_{i}^{2}}$ is sufficient for θ
- $\left(\max_{1 \le i \le n} X_i, \min_{1 \le i \le n} X_i\right)$ is not sufficient for θ . 4.

- 101. Suppose X is a random variable with density function f(x). To test H_0 : f(x) = 1, 0 < x < 1, vs H_1 : f(x) = 2x, 0 < x < 1, the UMP test at level $\alpha = 0.05$
 - 1. Does not exist
 - 2. Rejects H_0 if X > 0.95
 - 3. Rejects H_0 if X > 0.05
 - 4. Rejects H_0 for $X < C_1$ or $X > C_2$ where C_1 , C_2 have to be determined.
- 102. Suppose the distribution of X is known to be one of the following:

$$f_1(x) = \frac{1}{\sqrt{2\pi}} e^{-x^2/2}, -\infty < x < \infty;$$

$$f_2(x) = \frac{1}{2}e^{-|x|}, -\infty < x < \infty;$$

$$f_3(x) = \frac{1}{4}, -2 < x < 2.$$

If X = 0 is observed, then the maximum likelihood estimate of the distribution of X is

- 1. $f_1(x)$
- 2. $f_2(x)$
- 3. $f_3(x)$
- 4. Does not exist.
- Suppose X_i , i = 1, 2, L, n, are independently and identically distributed random variables with common distribution function $F(\cdot)$. Suppose $F(\cdot)$ is absolutely continuous and the hypothesis to be tested is p^{th} ($0) quantile is <math>\xi_0$. An appropriate test is
 - 1. Sign Test
 - 2. Mann-Whitney Wilcoxon rank sum test
 - 3. Wilcoxon Signed rank test
 - 4. Kolmogorov Smirnov test

104. Suppose $Y \sim N(\theta, \sigma^2)$ and suppose the prior distribution on θ is $N(\mu, \tau^2)$. The posterior distribution of θ is also $N\left(\frac{\tau^2}{\tau^2 + \sigma^2}y + \frac{\sigma^2}{\tau^2 + \sigma^2}\mu, \frac{\sigma^2\tau^2}{\tau^2 + \sigma^2}\right)$

The Bayes' estimator of θ under squared error loss is given by

$$1. \qquad \frac{\tau^2}{\tau^2 + \sigma^2} y$$

$$2. \qquad \frac{\tau^2 y}{\tau^2 + \sigma^2}$$

3.
$$\frac{\tau^2}{\tau^2 + \sigma^2} y + \frac{\sigma^2}{\tau^2 + \sigma^2} \mu$$

- 4. y.
- 105. Consider the model $y_{ij} = \mu + \theta(i-1) + \beta(2-j) + \epsilon_{ij}$, i = 1, 2; j = 1, 2

where y_{ij} is the observation under i^{th} treatment and j^{th} block, μ is the general effect, θ and β are treatment and block parameters respectively and ε_{ij} are random errors with mean 0 and common variance σ^2 . Then

- 1. μ , θ and β are all estimable
- 2. θ and β are estimable, μ is not estimable
- 3. μ and θ are estimable, β is not estimable
- 4. μ and β are estimable, θ is not estimable
- 106. Consider a multiple linear regression model $\underline{y} = X \ \underline{\beta} + \underline{\varepsilon}$ where \underline{y} is a n × 1 vector of response variables, X is a n × p regression matrix, $\underline{\beta}$ is a p × 1 vector of unknown parameters and $\underline{\varepsilon}$ is a n × 1 vector of uncorrelated random variables with mean 0 and common variance σ^2 . Let $\underline{\hat{y}}$ be the vector of least squares fitted values of \underline{y} and $\underline{e} = (e_1 L \ e_n)^T$ be the vector of residuals. Then

1.
$$\sum_{i=1}^{n} e_i = 0 \text{ always}$$

- 2. $\sum_{i=1}^{n} e_i = 0 \text{ if one column of X is } (1, L, 1)^T$
- 3. $\sum_{i=1}^{n} e_i = 0 \text{ only if one column of X is } (1L, 1)^T$
- 4. nothing can be said about $\sum_{i=1}^{n} e_i$

107. Suppose $X_{0,p\times 1} \sim N_p(0, \Sigma)$ where

$$\Sigma = \begin{pmatrix} 1 & -1/2 & 0 & L & 0 \\ -1/2 & 1 & 0 & L & 0 \\ 0 & 0 & & & \\ M & M & \Sigma_{22} & \\ 0 & 0 & & & \end{pmatrix}$$

and Σ_{22} is positive definite. Then

 $P(X_1 - X_2 < 0, X_1 + X_2 \neq 0 | X_P > 0)$ is equal to

- 1. 1/8
- 2. 1/4
- 3. 1/2
- 4. 1

108. Suppose the variance-covariance matrix of a random vector $\underline{X}_{(3\times 1)}$ is

$$\sum = \begin{pmatrix} 4 & 0 & 0 \\ 0 & 8 & 2 \\ 0 & 2 & 8 \end{pmatrix}.$$

The percentage of variation explained by the first principal component is

- 1. 50
- 2. 45
- 3. 60
- 4. 40

109. A population consists of 10 students. The marks obtained by one student is 10 less than the average of the marks obtained by the remaining 9 students. Then the variance of the population of marks (σ^2) will always satisfy

- 1. $\sigma^2 \ge 10$
- 2. $\sigma^2 = 10$
- 3. $\sigma^2 \leq 10$
- 4. $\sigma^2 \geq 9$

110. For what value of λ , the following will be the incidence matrix of a BIBD?

$$N = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 0 & \lambda \\ 0 & 1 & 1 \end{pmatrix}$$

- 1. $\lambda = 0$
- 2. $\lambda = 1$
- 3. $\lambda = 4$
- 4. $\lambda = 3$
- 111. With reference to a 2² factorial experiment, consider the factorial effects A, B and AB. Then the estimates of
 - 1. Only A and B are orthogonal
 - 2. Only A and C are orthogonal
 - 3. Only B and C are orthogonal
 - 4. A, B and C are orthogonal
- 112. Let X be a r.v. denoting failure time of a component. Failure rate of the component is constant if and only if p.d.f. of X is
 - 1. exponential
 - 2. negative binomial
 - 3. weibull
 - 4. normal
- 113. Consider the problem

$$\begin{array}{ll} \text{max} & 6 \ x_1 - 2 x_2 \\ \text{subject to} & x_1 - x_2 \leq 1 \\ & 3 x_1 - x_2 \leq 6 \\ & x_1, \, x_2 \geq 0 \end{array}$$

This problem has

- 1. unbounded solution space but unique optimal solution with finite optimum objective value
- 2. unbounded solution space as well as unbounded objective value
- 3. no feasible solution
- 4. unbounded solution space but infinite optimal solutions with finite optimum objective value

- 114. Consider an M/M/1/K queuing system in which at most K customers are allowed in the system with parameters λ and μ , respectively ($\rho = \lambda/\mu$). The expected steady state number of customers in the queuing system is K/2 for
 - 1. $\rho=1$
 - 2. $\rho < 1$
 - 3. $\rho > 1$
 - 4. any ρ
- 115. Consider the system of equations $P_1x_1 + P_2x_2 + P_3x_3 + P_4x_4 = b$, where

$$P_1 = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, P_2 = \begin{pmatrix} 0 \\ 2 \\ 1 \end{pmatrix}, P_3 = \begin{pmatrix} 1 \\ 4 \\ 2 \end{pmatrix}, P_4 = \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix}, b = \begin{pmatrix} 3 \\ 4 \\ 2 \end{pmatrix}$$

The following vector combination does not form a basis:

- 1. (P_1, P_2, P_3)
- 2. (P_1, P_2, P_4)
- 3. (P_2, P_3, P_4)
- 4. (P_1, P_3, P_4) .