

(Time: 3 hours)

Max. Marks: 80

**N.B. (1) Question No. 1 is compulsory.****(2) Answer any three questions from Q.2 to Q.6.****(3) Use of Statistical Tables permitted.****(4) Figures to the right indicate full marks.**

Q1 a) If  $A = \begin{bmatrix} 2 & 4 \\ 0 & 3 \end{bmatrix}$  then find the Eigen values of  $A^3 + 6A^{-1} + 2I$  [5]

b) Evaluate  $\int_0^{1+i} (x^2 + iy) dz$ , along the path (i)  $y = x$ , (ii)  $y = x^2$  [5]

c) Write the dual of the following problem [5]

$$\text{Maximise } z = 3x_1 + 10x_2 + 2x_3$$

$$\text{subject to } 2x_1 + 3x_2 + 2x_3 \leq 8$$

$$3x_1 - 2x_2 + 4x_3 = 4$$

$$x_1, x_2, x_3 \geq 0$$

d) A certain drug administered to 12 patients resulted in the following change in their Blood Pressure

5, 2, 8, -1, 3, 0, 6, -2, 1, 5, 0, 4 [5]

Can we conclude that drug increase the Blood Pressure?

Q2 (a) Using Cauchy's residue theorem evaluate [6]

$$\int_C \frac{1-2z}{z(z-1)(z-2)} dz, \text{ Where } c \text{ is } |z|=1.5$$

(b) Verify Cayley-Hamilton theorem and find  $A^{-1}$  for  $A = \begin{bmatrix} 1 & 8 \\ 2 & 1 \end{bmatrix}$ . Hence, find  $2A^3 - A^2 - 35A - 44I$ . [6]

(c) Solve by Simplex Method [8]

$$\text{Maximise } z = 4x_1 + 10x_2$$

$$\text{Subject to } 2x_1 + x_2 \leq 50$$

$$2x_1 + 5x_2 \leq 100$$

$$2x_1 + 3x_2 \leq 90$$

$$x_1, x_2 \geq 0$$

Q3 a) Based on the following data determine if there is a relation between literacy and smoking

	Smokers	Non-smokers	[6]
Literates	83	57	
Illiterates	45	68	

(Given that Critical value of chi-square 1 d. f and 5% L.O.S is 3.841)

b) Obtain Laurent's series expansion of  $f(z) = \frac{1}{z^2+4z+3}$  [6]

when (i)  $|z| < 1$  (ii)  $1 < |z| < 3$  (iii)  $|z| > 3$

c) Using the method of Lagrangian multipliers solve the following N.L.P.P [8]

Optimise  $z = x_1^2 + x_2^2 + x_3^2$

Subject to  $x_1 + x_2 + 3x_3 = 2$

$$5x_1 + 2x_2 + x_3 = 5$$

$$x_1, x_2, x_3 \geq 0$$

Q4a) Using the method of Lagrange's multipliers solve the following N.L.P.P [6]

Optimise  $z = x_1^2 + x_2^2 + x_3^2 - 10x_1 - 6x_2 - 4x_3$

Subject to  $x_1 + x_2 + x_3 = 7$

$$x_1, x_2, x_3 \geq 0$$

b) Find the inverse Z-transform of  $\frac{1}{z^2-3z+2}$ , if ROC is (i)  $|z| < 1$  (ii)  $|z| > 2$  [6]

c) Show that the matrix  $A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$  is diagonalizable. Find the transforming matrix and the diagonal matrix. [8]

Q5a) Find  $Z\{f(k) * g(k)\}$  if  $f(k) = \left(\frac{1}{2}\right)^k$ ,  $g(k) = \cos\pi k$  [6]

b) Find the Eigen values and Eigen Vectors of the following matrix. [6]

$$A = \begin{bmatrix} 4 & 6 & 6 \\ 1 & 3 & 2 \\ -1 & -5 & -2 \end{bmatrix}$$

c) Solve by the dual Simplex Method

[8]

$$\text{Minimise } z = x_1 + x_2$$

$$\text{Subject to } 2x_1 + x_2 \geq 2$$

$$-x_1 - x_2 \geq 1$$

$$x_1, x_2 \geq 0$$

Q6a) Find  $Z\{2^k \cos(3k + 2)\}, k \geq 0$ .

[6]

b) If the heights of 500 students is normally distributed with mean 68 inches and standard deviation 4 inches, estimate the number of students having heights (i) greater than 72 inches

(ii) less than 62 inches (iii) between 65 and 71 inches

[6]

c) Using Kuhn Tucker conditions, solve the following NLPP

[8]

$$\text{Maximise } z = 2x_1^2 - 7x_2^2 + 12x_1x_2$$

$$\text{Subject to } 2x_1 + 5x_2 \leq 98$$

$$x_1, x_2 \geq 0$$



(Time: 3 Hours)

Max. Marks: 80

- N.B. (1) Question No. 1 is compulsory.  
 (2) Answer any three questions from Q.2 to Q.6.  
 (3) Use of Statistical Tables permitted.  
 (4) Figures to the right indicate full marks

Q1 a) If  $A = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}$ , then find the Eigen values of  $4A^{-1} + A^3 + I$  [5]

b) Evaluate  $\int_C |z| dz$ , where C is the left half of unit circle  $|z|=1$  from  $z = -i$  to  $z = i$ . [5]

c) Maximise  $z = x_1 + 3x_2 + 3x_3$  [5]

Subject to  $x_1 + 2x_2 + 3x_3 = 4$

$2x_1 + 3x_2 + 5x_3 = 7.$

Find all the basic solutions to the above problem. Which of them are basic feasible, non-degenerate, infeasible basic and optimal solution.

d) Tests made on breaking strength of 10 pieces of a metal wire gave the following results  
 578, 572, 570, 568, 572, 570, 570, 572, 596 and 584 in kgs. [5]

Test if the breaking strength of the metal wire can be assumed to be 577 kg ?

Q2 (a) Using Cauchy's residue theorem evaluate [6]

$\int_C \frac{(z+4)^2}{z^4+5z^3+6z^2} dz$ , Where c is  $|z|=1$ .

(b) Find  $Z\{f(k) * g(k)\}$  if  $f(k) = 4^k U(k)$ ,  $g(k) = 5^k U(k)$ . [6]

(c) Solve the following L.P.P by Simplex Method [8]

Maximise  $z = 3x_1 + 2x_2 + 5x_3$

Subject to  $x_1 + 2x_2 + x_3 \leq 430$

$3x_1 + 2x_3 \leq 460$

$x_1 + 4x_2 \leq 420$

$x_1, x_2, x_3 \geq 0$

Q3 a) Theory predicts that the proportion of beans in the four groups A, B, C, D should be

9: 3 : 3 : 1. In an experiment among 1600 beans the numbers in the four groups were 882, 313, 287 and 118. Does the experimental results support the theory? [6]

(Given that Critical value of chi-square 3 d. f and 5% L.O.S is 7.81 )

b) Obtain Taylor's and Laurent's series expansion of  $f(z) = \frac{z-1}{z^2-2z-3}$  [6]

c) Use the method of Lagrange's multipliers to solve the following N.L.P.P [8]

Optimize  $z = 6x_1 + 8x_2 - x_1^2 - x_2^2$

Subject to  $4x_1 + 3x_2 = 16,$

$3x_1 + 5x_2 = 15$

$x_1, x_2 \geq 0$

Q4a) fit a Poisson distribution to the following data [6]

No. of deaths	0	1	2	3	4
Frequencies	123	59	14	3	1

b) Find the inverse Z-transform of  $\frac{1}{(z-2)(z-3)}$ , if ROC is (i)  $|z| < 2$  (ii)  $2 < |z| < 3$  [6]

c) Show that the matrix  $A = \begin{bmatrix} -9 & 4 & 4 \\ -8 & 3 & 4 \\ -16 & 8 & 7 \end{bmatrix}$  is diagonalizable. Find the transforming matrix and

the diagonal matrix. [8]

Q5a) Using the method of Lagrange's multipliers to solve the following N.L.P.P [6]

Optimize  $z = 4x_1 + 8x_2 - x_1^2 - x_2^2$

Subject to  $x_1 + x_2 = 4,$

$x_1, x_2 \geq 0.$  [6]

b) Verify Cayley- Hamilton Theorem for the matrix  $A = \begin{bmatrix} 4 & 6 & 6 \\ 1 & 3 & 2 \\ -1 & -5 & -2 \end{bmatrix}$  [6]

c) Solve by the dual Simplex Method [8]

Minimise  $z = 6x_1 + x_2$

Subject to  $2x_1 + x_2 \geq 3,$

$x_1 - x_2 \geq 0,$   $x_1, x_2 \geq 0$

Q6a) Find the Z-transform of  $f\{k\} = \begin{cases} b^k, & k < 0 \\ a^k, & k \geq 0 \end{cases}$  [6]

b) The income of a group of 10,000 persons were found to be normally distributed with mean Rs.520 and standard deviation Rs.60. Find the lowest income of the richest 500. [6]

c) Using Kuhn Tucker conditions, solve the following NLPP [8]

Maximise  $z = 10x_1 + 4x_2 - 2x_1^2 - x_2^2$

Subject to  $2x_1 + x_2 - 5 \leq 0$

$x_1, x_2 \geq 0$

Note :

- 1) Q. No. 01 is compulsory.
- 2) Solve any three from Q. No. 02 to 06.
- 3) Numbers to the right indicate full marks.
- 4) Use of statistical tables is allowed.

Q. 1. Solve.

- a) If  $A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$  find the sum and product of Eigen values A. 5
- b) Integrate the function  $f(z) = z^2$  from A(0, 0) to B(1, 1) along straight line AB. 5
- c) Find the Z-Transform of  $(k) = a^k$ ,  $k < 0$ . 5
- d) A transmission channel has a per-digit error probability  $p = 0.01$ . Calculate the probability of more than 1 error in 10 received digits using Poisson distribution. 5

Q. 2.

- a) Find the Eigenvalues and Eigenvectors of the matrix  $A = \begin{bmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix}$ . 6
- b) Find the Z-Transform of  $\text{Cos}\left(\frac{k\pi}{4} + \alpha\right)$   $k \geq 0$ . 6
- c) Use the dual simplex method to solve the LPP  
Min..  $Z = 2X_1 + 2X_2 + 4X_3$   
 $2X_1 + 3X_2 + 5X_3 \geq 2$ ,  $3X_1 + X_2 + 7X_3 \leq 3$ ,  $X_1 + 4X_2 + 6X_3 \leq 5$   $X_1, X_2, X_3 \geq 0$  8

Q. 3.

- a) Evaluate  $\int_C \frac{z^2}{(z-1)(z-2)} dz$  Where C is a circle  $|z - 1| = 1$ . 6
- b) Verify Cayley-Hamilton theorem and hence find  $A^{-1}$  and  $A^4$  where  $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & -1 & 4 \\ 3 & 1 & -1 \end{bmatrix}$ . 6
- c) Solve the LPP by Big -M method  
Maximize  $Z = 3X_1 - 2X_2$   
subject to  $2X_1 + X_2 \leq 2$ ,  $X_1 + 3X_2 \geq 3$ ,  $X_1, X_2, \geq 0$ . 8

Q. 4.

- a) Find inverse Z transform of  $F(z) = \frac{1}{(z-1)(z-3)}$  for i)  $|z| < 1$ , ii)  $1 < |z| < 3$ . 6
- b) The following data represent the marks obtained by 12 students in two tests, one held before the coaching and the other after the coaching.  
 Test I : 55, 60, 65, 75, 49, 25, 18, 30, 35, 51, 61, 72. 6  
 Test II : 63, 70, 70, 81, 54, 29, 21, 38, 32, 50, 70, 80.  
 Do the data indicate that the coaching was effective in improving the performance of the students?
- c) Find all possible Laurent's series expansions of the function  $f(z) = \frac{1}{(z-1)(z+2)}$  about  $z = 0$  indicating the region of convergence in each case. 8

Q. 5.

- a) Determine all basic solutions to the following problem  
 Max.  $Z = x_1 - 2x_2 + 4x_3$  6  
 $x_1 + 2x_2 + 3x_3 = 7$ ,  $3x_1 + 4x_2 + 6x_3 = 15$ ,  $x_1, x_2, x_3 \geq 0$ .
- b) Using Normal distribution, find the probability of getting 55 heads in the toss of 100 fair coins. 6
- c) Solve the NLPP  
 Optimize  $Z = 10x_1 + 8x_2 + 6x_3 + 2x_1^2 + x_2^2 + 3x_3^2 - 100$  8  
 Subject to  $x_1 + x_2 + x_3 = 20$ ,  $x_1, x_2, x_3 \geq 0$ .

Q. 6.

- a) Show that the given matrix is diagonalizable and hence find diagonal form and transforming matrix where  $A = \begin{bmatrix} 4 & 6 & 6 \\ 1 & 3 & 2 \\ -1 & -5 & -2 \end{bmatrix}$ . 6
- b) Of the 64 off springs of a certain cross between guinea pigs 34 were red, 10 were black and 20 were white. According to the generic model these numbers should be in the ratio 9 : 3 : 4. Use 2- test to check whether the data are consistent with the model. 6
- c) Max.  $Z = 4x_1 + 6x_2 - x_1^2 - x_2^2 - x_3^2$ , Subject to  $x_1 + x_2 \leq 2$  and  $2x_1 + 3x_2 \leq 12$ ,  $x_1, x_2 \geq 0$  by K-T condition. 8

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(b) Using the method of Lagrange's multiplier solve the N.L.P.

$$\text{Optimise } z = 12x_1 + 8x_2 + 6x_3 - x_1^2 - x_2^2 - x_3^2 - 23.$$

$$\text{Subject to } x_1 + x_2 + x_3 = 10, \quad x_1, x_2, x_3 \geq 0. \quad [6]$$

(c) Marks obtained by students in an examination follow normal distribution. If 30 %

Of the students got below 35 marks and 10 % got above 60 marks. Find the mean and standard deviation. [8]

Q4 (a) Find the Eigen values and Eigen vectors of matrix  $A = \begin{bmatrix} 3 & 10 & 5 \\ -2 & -3 & -4 \\ 3 & 5 & 7 \end{bmatrix}$  [6]

(b) Find inverse z- transform of  $F(z) = \frac{3z^2 - 18z + 26}{(z-2)(z-3)(z-4)}$   $3 < |z| < 4$ . [6]

(c) Using the Kuhn –Tucker conditions solve the N.L.P [8]

$$\text{Maximise } z = 12x_1x_2 + 2x_1^2 - 7x_2^2$$

$$\text{Subject to } 2x_1 + 5x_2 \leq 98;$$

$$x_1, x_2 \geq 0.$$

Q5 (a) Show that the matrix  $A = \begin{bmatrix} -9 & 4 & 4 \\ -8 & 3 & 4 \\ -16 & 8 & 7 \end{bmatrix}$  is diagonalisable. Find the diagonal

form D and the Diagonalising matrix M. [6]

(b) Find the relative maximum or minimum of the function

$$z = x_1^2 + x_2^2 + x_3^2 - 4x_1 - 8x_2 - 12x_3 + 100. \quad [6]$$

(c) Evaluate  $\oint \frac{2z-1}{(2z+1)z(z+2)} dz$  using Cauchy's residue theorem, where C is the

circle  $|z| = 1$ . [8]

Q6 (a) The number of car accidents in a metropolitan city was found to be 20, 17, 12, 6, 7, 15, 8, 5, 16 and 14 per month respectively. Use  $\chi^2$ - test To check whether these frequencies are in agreement with that occurrence was The same during 10 months period. Test at 5 % level of significance. [6]

(b) Find z – transform of  $[ 2^k \cos ( 3k + 2 ) ] , k \geq 0 .$  [6]

(c) Use the dual simplex method to solve the L.P.P. [8]

Minimise  $z = 2x_1 + x_2$   
 Subject to  $3x_1 + x_2 \geq 3;$   
 $4x_1 + 3x_2 \geq 6;$   
 $x_1 + 2x_2 \leq 3;$   
 $x_1, x_2 \geq 0.$

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