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# P.E.S. College of Engineering, Mandya - 571 401

(An Autonomous Institution affiliated to VTU, Belgaum)

## Fourth Semester, B.E. - Semester End Examination; June - 2016 Engineering Mathematics - IV

(Common to E&CE, E&EE, CS&E and IS&E Branches)

Time: 3 hrs Max. Marks: 100

Note: Answer FIVE full questions, selecting ONE full question from each Unit.

#### UNIT - I

- 1. a. Use Regula-Falsi method to find a real root of the equation  $x \log_{10} x 1.2 = 0$  (Carry out 3 iterations).
  - b. Use Newton-Raphson method to find a real root of the equation  $x^2 2x 5 = 0$ . Correct to three decimal places.
  - c. Perform two iterations of the linear iteration method followed by one iteration of the Aitken  $\Delta^2$  method to find the root of the equation  $f(x) = x^3 5x + 1 = 0$ ,  $x_0 = 0.5$ .
- 2 a. Using modified Euler's method find y(0.2) correct to four decimal places solving the equation,  $\frac{dy}{dx} = x y^2$ , y(0) = 1 taking h = 0.1.
  - b. Using Runge-Kutta method of fourth order, find y(0.2) for the equation  $\frac{dy}{dx} = \frac{y-x}{y+x}$ , y(0) = 1 taking h = 0.2.
  - c. If  $\frac{dy}{dx} = 2e^x y$ , y(0) = 2, y(0.1) = 2.010, y(0.2) = 2.040, y(0.3) = 2.090 find y(0.4) correct to 4 decimal places by using Adams-Bash forth method.

### **UNIT - II**

- 3 a. Show that  $f(z) = \cos hz$  is analytic. Hence find its derivative.
  - b. Construct the analytic function whose imaginary part is  $\left(r \frac{1}{r}\right) \sin \theta$ ,  $r \neq 0$ . Hence find the real part of f(z).
  - c. Discuss the transformation  $W = Z^2$ .
- 4 a. Evaluate  $\int_{c} \overline{z} dz$ , where c represents the following paths,
  - i) The straight line from -i to i.
  - ii) The right half of the unit circle |z| = 1 from -i to i.

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b. Evaluate  $\int_{c}^{c} \frac{\sin \pi z^{2} + \cos \pi z^{2}}{(z-1)^{2}(z-2)} dz$  where c is the circle |z| = 3 by Cauchy's residue theorem.

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c. Expand  $f(z) = \frac{z-1}{(z-2)(z-3)^2}$  as a Laurent's series valid for |z| > 3.

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### **UNIT - III**

5 a. The first four moments about the working mean 28.5 of a distribution are 0.294, 7.144, 42.409 and 454.98. Calculate the moments about the mean. Also evaluate  $\beta_1$  and  $\beta_2$ .

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b. Fit a second parabola of the form  $y = a+bx+cx^2$  to the following data,

x	0	1	2	3	4
y	1	1.8	1.3	2.5	6.3

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c. Find the correlation coefficient and the equation of the lines of regression for the following values of x and y,

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х	1	2	3	4	5
у	2	5	3	8	7

6. a. The probability density function of a variate x is given by the following table,

х	0	1	2	3	4	5	6
P(x)	k	3k	5k	7k	9k	11k	13k

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For what value of k, this represents a valid probability distribution? Also find  $P(x \ge 5)$  and  $P(3 < x \le 6)$ .

- b. When a coin is tossed 4 times, find the probability of getting,
  - (i) Exactly one head
- (ii) At most 3 heads
- (iii) At least 2 heads.

c. If x is an exponential variate with mean 5, evaluate :

i) 
$$p(0 < x < 1)$$
 ii)  $p(-\infty < x < 10)$  iii)  $p(x \le 0 \text{ or } x \ge 1)$ 

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#### **UNIT - IV**

7 a. A random variable x has the following density function,

$$p(x) = \begin{cases} kx^2, & -3 \le x \le 3 \\ 0, & \text{else where} \end{cases}$$

Evaluate *k* and find; i)  $p(1 \le x \le 2)$ 

- ii)  $p(x \le 2)$
- iii) p(x > 1)

b. The joint probability distribution table for two random variable *X* and *Y* as follows:

X $Y$	-2	-1	4	5
1	0.1	0.2	0	0.3
2	0.2	0.1	0.1	0

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probability *Y*. Determine the marginar distribution and compute

- (i) Expectations of X, Y and XY
- (ii) S.D's of *X*, *Y*
- (iii) Covariance of X and Y.

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c. Find the unique fixed probability vector of the regular stochastic matrix,

$$P = \begin{bmatrix} 0 & \frac{1}{2} & \frac{1}{4} & \frac{1}{4} \\ \frac{1}{2} & 0 & \frac{1}{4} & \frac{1}{4} \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 \end{bmatrix}$$

- 8 a. Define:
  - i) Auto correlation ii) Auto covariance iii) Correlation coefficient.
  - b. Prove that the Markov chain whose transition probability matrix is,

$$P = \begin{bmatrix} 0 & \frac{2}{3} & \frac{1}{3} \\ \frac{1}{2} & 0 & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} & 0 \end{bmatrix}$$
 is irreducible? 7

Find the corresponding stationary probability vector.

- c. Define the M/M/1 queuing system. In a bus stand there is a single counter for issuing tickets.
  On an average 12 commuters arrive every 10 minutes. The counter clerk is able to issue 8 tickets in a span of 5 minutes. Find;
  - i) Average number of commuters in the queue ii) Average waiting time in the queue.

#### UNIT - V

9 a. Define linearly dependent and independent vectors. Prove that,

$$u_1 = (1,0,0), u_2 = (0,1,0), u_3 = (0,0,1)$$
 are linearly independent.

- b. Determine the set of vectors  $u_1 = (1, -1, 1)$ ,  $u_2 = (0, 1, 2)$ ,  $u_3 = (3, 0, -1)$  form a basis for  $\mathbb{R}^3$ .
- c. Find the matrix of the linear transformation,  $T:V_2(R) \to V_3(R)$  such that T(-1, 1) = (-1, 0, 2)and T(2, 1) = (1, 2, 1)
- 10 a. Solve the following system of equations by Gauss-Seidel method:

$$20x + y - 2z = 17$$
,  $3x + 20y - z = -18$ ,  $2x - 3y + 20z = 25$ .

b. Solve the following system of equations by Relaxation method:

$$12x_1 + x_2 + x_3 = 31$$
,  $2x_1 + 8x_2 - x_3 = 24$ ,  $3x_1 + 4x_2 + 10x_3 = 58$ .

c. Find the largest Eigen value and the corresponding Eigen vector of,  $A = \begin{bmatrix} 2 & 0 & 1 \\ 0 & 2 & 0 \\ 1 & 0 & 2 \end{bmatrix}$ 

By power method taking the initial Eigen vector as  $[1, 0, 0]^T$  (Perform 6 iterations).