

Aryabhata Knowledge University (AKU)

Mechanical Engineering

Mathematics-III

Solved Exam Paper 2019

Instructions

- i. The marks are indicated in the right-hand margin.
- ii. There are **NINE** questions
- iii. Attempt **FIVE** questions
- iv. Questions no. 1 is compulsory
- v. Relevant statistical data are given at the end of question paper.

1. Q1. Choose the correct answer (any seven):

- a. If p_n is the legendre polynomial of first kind, then the value of $\int_{-1}^1 p_n(x) dx$ is.
- i. 0
 - ii. $\frac{2}{2n+1}$
 - iii. 2
 - iv. 1
- b. If J_n is the bessel's function of first kind, then the value of $2J_n$, is
- i. $J_{n-1} + J_{n+1}$
 - ii. $J_n - J_{n+1}$
 - iii. $J_n + J_{n+1}$
 - iv. $J_{n-1} - J_{n+1}$

c. The particular integral of $(D^2 - D^{-2})Z = x - y$, is

- i. $\frac{1}{2}x^3 + yx^2$
- ii. $\frac{1}{3}x^3 - \frac{1}{2}yx^2$
- iii. $\frac{1}{6}x^3 - \frac{1}{2}yx^2$
- iv. $x^3 + \frac{1}{2}yx^2$

d. The function $x^3 + x + 1$ in terms of legendre polynomial is equal to

- i. $p_3 + 5p_1 - 5p_0$
- ii. $\frac{2}{5}p_3 + \frac{8}{5}p_1 + p_0$
- iii. $\frac{2}{3}p_3 + p_2 + p_1 - p_0$
- iv. $\frac{1}{5}p_3 + p_2 + 5p_1 - \frac{1}{5}p_0$

e. Let the joint probability density functions of the continuous random variable X and Y be.

$$f(x,y) = \begin{cases} k(x^2 + y^2) & 0 < x < 1, 0 < y < 1 \\ 0 & \text{elsewhere} \end{cases}$$

Then the margin density of X is.

- i. $3x^2 + 1$
- ii. $\frac{3}{5}(2x^2 + 1)$
- iii. $\frac{1}{2}(3x^2 + 1)$
- iv. $(x^2 + \frac{2}{3})$

f. If $P(A \cap B) = \frac{1}{4}, P(A \cup B) = \frac{3}{4}, P(\bar{A}) = \frac{2}{3}$ then $P(A/\bar{B})$ is equal to

- i. $\frac{1}{3}$
- ii. $\frac{1}{4}$
- iii. $\frac{1}{2}$
- iv. $\frac{3}{8}$

g. Let A, B and C be any three mutually exclusive events. Which

one of the following is incorrect?

- i. $P(A \cap B \cap C) = P(A) + P(B) + P(C)$
- ii. $P(A \cap B) = 0$
- iii. $P(A \cup B \cup C) = P(A) + P(B) + P(C)$
- iv. $P(B \cap C) = 0$

h. If μ is the mean and σ is the standard deviation of a set of measurement which are normally distributed, then percentage of measurement within the range $\mu + 2\sigma$

- i. 98
- ii. 95.44
- iii. 99.73
- iv. 95

i. If the density function of gamma distribution is

$$f(x) = \begin{cases} \frac{(x^{\alpha-1} e^{-x/\beta})}{\beta^\alpha \Gamma(\alpha)} & x > 0 \\ 0 & x \leq 0 \end{cases}$$

Then variation is equal to.

- i. $\alpha\beta$
- ii. β
- iii. $\alpha^2\beta$
- iv. $\alpha\beta^2$

j. The moment generating function of a continuous random variable X be given as

$$M_X(t) = (1 - t)^7 \text{ for } |t| < 1$$

Then its mean and variance is

- i. $(7, \frac{1}{7})$
- ii. $(\frac{1}{7}, \frac{1}{7})$
- iii. $(\frac{1}{7}, 7)$

iv. (7,7)

Q2. A) Solve

$$x(y^2 + z)\frac{\partial z}{\partial x} - y(x^2 + z)\frac{\partial z}{\partial y} = (x^2 - y^2)z$$

$$\text{Answer: } \frac{dx}{x(y^2 + z)} = \frac{dy}{-y(x^2 + z)} = \frac{dz}{z(x^2 - y^2)}$$

Choose the multipliers as $\frac{1}{x} \frac{1}{y} \frac{1}{z}$

$$\frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz = k\left\{\frac{1}{k}x(y^2 + z) + \frac{1}{y}(k^2 + z) + \frac{1}{z}(x^2 + z)\right\}$$

$$\frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz = k(y^2 + z - k^2 - z + x^2 - y^2)$$

$$\frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz = 0$$

On integration

$$\log x + \log y + \log z = \log c_1$$

$$\log (xyz) = \log c_1$$

$$xyz = c_1$$

now again choose the multipliers as $x, y, -1$

$$x dx - y dy - dz = k[x^2(y^2 + z) - y^2(x^2 + z) - z(x^2 - y^2)]$$

$$x dx - y dy - dz = k[x^2y^2 + x^2z - y^2x^2 - y^2z - zx^2 + zy^2]$$

$$x dx - y dy - dz = 0$$

on integration

$$\frac{x^2}{2} - \frac{y^2}{2} - z = c_2$$

$$x^2 - y^2 - 2z = 2c_2$$

Now on combining both eq. we get a general solution

$$f(xyz, x^2 - y^2 - 2z) = 0$$

2. Q3. State and prove Rodrigues formula .

Sol- we derive a formula for the legendre polynomials

Formula

Now proof

Let

We shall first establish that the nth derivation of u, that is u_n is a so the legendre differentiate eq.

$$(1 - x^2)y'' - 2xy' + n(n + 1)u = 0 \text{ ----- 1}$$

Differ w.r. to x

$$\frac{du}{dx} = u_1 = n(x^2 - 1)^{n-1} \cdot 2x$$

Or

$$(x^2 - 1)u_1 = 2nx(x^2 - 1)^n$$

$$\text{i.e } (x^2 - 1)u_1 = 2nxu$$

Diff. w.r. to x again, we have

$$(x^2 - 1)u_2 + 2xu_1 = 2x(xu_1 + u)$$

Now differ. The result in time by applying Leibnitz theorem for derivation of a product given by

$$(uv)_n = uv_n + nu_1v_{n-1} + \frac{n(n-1)}{2}u_2v_{n-2} + \dots u_nv$$

$$[(x^2 - 1)u_2]_n + 2(xu_1)_n = 2n(xv_1)_n + 2xu_n$$

$$\left[(x^2 - 1)u_{n+2} + x^2 * u_{x+1} + \frac{n(n-1)}{2} * 2u_x \right] + 2(xu_{x+1} + xcu)$$

$$(x^2 - 1)u_{n+2} + 2n * u_{n+1} + (n^2 - n)u_n + 2 * u_{n+1} + 2n u_x = 2nxu_{n+1} + 2n^2 u_x + 2$$

$$(x^2 - 1)u_{n+2} + 2xu_{n+1} - n^2 u_n - nu_x = 0$$

Or

$$(1 - x^2)u_{n+2} - 2 * u_{n+1} + n(n+1)u_n = 0$$

This can be put in the form

$$(1 - x^2)u_x'' - 2xu_n' + n(n+1)u_n = 0 \dots \dots 2$$

Comparing 2 with 1 we conclude that u_n is a solution of the Legendre eq. it may be observed that U is a polynomial of degree $2x$ & hence will be a polynomial of degree x .

also $p_x(x)$ which satisfies the Legendre differentiate eq. is also polynomial of degree x .

$$p_n(x) = ku_n = k[(x^2 - 1)^n]_n$$

$$p_n(x) = k[(k-1)^n(x+1)^n]$$

Applying Leibnitz theorem for the RHS we have

$$p_n(x) = k[(k-1)^n(x+1)^n]_n + n.n(x-1)^{n-1}[(x+1)^n]_{n-1} + \frac{n(n-1)}{2}n(n-1)(x-1)^{n-2}[(x+1)^n]_{n-2} + \dots + [(x-1)^n]_n$$

It should be observed that if $z = (x-1)^n$

$$z_1 = n(x-1)^{n-1} \& z_2 = n(n-1)(x-1)^{n-2} \text{ etc.}$$

$$z_n = n(n-1)(n-2)\dots 2.1(x-1)^{n-1} \text{ or}$$

$$z_n = n!(x-1)^0$$

$$z_n = n!$$

$$[(x-1)^n]_x = x!$$

Putting $x=1$ in eq. 1 all the terms in RHS become zero except the 1 term which becomes $n!(1+1)^n = n!2^n$

$$p_n(1) = 1 \text{ by the def of } p_n(x)$$

$$1 = kn:2^n$$

$$k = \frac{1}{n!2^n}$$

$$p_n(x) = ku_n$$

$$p_n(x) = \frac{1}{2^n n!} [(x^2 - 1)^n]$$

$$p_n(x) = \frac{1}{2^n n!} \frac{d^n}{d^x} (x^2 - 1)^n$$

Q4. A coin is tossed. If it turns up H, two balls will be drawn from urn A otherwise 2 balls will be drawn from urn B. urn A contains 3 red and 5 blue balls , urn B contains 7 red and 5 blue balls. What is the probability that urn A is used , given that both balls are blue? (find in both cases, when balls were chosen with replacement and without replacement).

Sol- let us define the following events

A_1 = urn A is chosen

A_2 = urn B is chosen

E = two blue balls are drawn (with replacement)

Then we have

$$P(A_1) = \frac{1}{2}$$

$$P(E/A) = \frac{5}{8} * \frac{5}{8}$$

$$\frac{25}{64}$$

$$P(A_2) = \frac{1}{2}$$

$$P(E/A) = \frac{5}{12} * \frac{5}{12}$$

$$\frac{25}{144}$$

So,

$$p(A/E) = \frac{(P(A_1) \& P(E/A_1))}{P(A_1)P(E/A_1) + P(A_2)P(E/A_2)}$$

$$\left(\frac{1}{2} * \frac{25}{64}\right)$$

$$\frac{1}{2} * \frac{25}{64} + \frac{1}{2} * \frac{25}{144}$$

$$\frac{25}{128} + \frac{25}{288}$$

$$\frac{25}{128} = \frac{25}{128}$$

$$\frac{(225 + 100)}{1152} = \frac{325}{1152}$$

$$\frac{9}{13}$$

(b) for event $A_1, A_2, A_3, A_4, A_5, \dots, A_n$

$$P(\bigcup_{i=1}^n A_i) \geq \sum_{i=1}^n p(A_i) - (n-1)$$

Prove that

$$i. \quad p(\bigcap_{i=1}^n A_i) \geq 1 - \sum_{i=1}^n p(\bar{A}_i)$$

$$p(\bigcap_{i=1}^n A_i) \geq 1 - \sum_{i=1}^n p(\bar{A}_i)$$

Q5. State and prove bayes theorem.

Sol. -it states that "If A_1, A_2, \dots, A_N are n mutually exclusive event with $P(A_i) \neq 0, i = 1, 2, \dots, n$ & B is any other event which can occurred with A or A_1 or A_N then we have,

$$P(A_i/B) = \frac{[P(A_i)P(B/A_i)]}{\sum_{i=1}^n P(A_i)P(B/A_i)}$$

Proof- by compound theorem of probability ,

We get

$$P(A_i \cap B) = P(A_i) \cdot P(B/A_i)$$

$$\text{Or } P(A_i \cap B) = P(B) \cdot P(A_i/B)$$

Given that , B is any other event which occur with A or A_i or \dots, A_N
i.e

$$B = B \cap (A_1 \text{ or } A_i \text{ or } \dots \text{ or } A_n)$$

$$B \cap [A_1 \cup A_2 \cup \dots \cup A_N]$$

$$(B \cap A_1) \cup (B \cap A_2) \cup \dots \cup (B \cap A_N)$$

$$P[B \cap A_1 \cup (B \cap A_2) \cup \dots \cup (B \cap A_n)]$$

$$P(B \cap A_1) + P(B \cap A_2) \pm \dots \pm P(B \cap A_n)$$

$$\sum_{i=1}^n P(B \cap A_i)$$

$$\sum_{i=1}^n P(A_i)P(B/A_i)$$

Again from II

$$P(A;B) = \frac{[P(A;)P(B/A;)]}{\sum_{i=1}^n p(A;)P(B/A;)}$$

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(b) a random variable X follows binominal distribution with parameter $n=40$ and $p = \frac{1}{4}$ use chebyshev's inequality to find bounds for.

a. $p(|X - 10| < 8)$

b. $p(|X - 10| < 10)$

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