

TOTAL MARKS: 100

TOTAL TIME: 3 HOURS

- (1) Question 1 is compulsory.
 - (2) Attempt any **four** from the remaining questions.
 - (3) Assume data wherever required.
 - (4) Figures to the right indicate full marks.
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1 (a) Using the Taylor's series method, solve the initial value problem (6 marks)

$$\frac{dy}{dx} = x^2y - 1, y(0) = 1$$

at the point $x=0.1$

1 (b) Employ the fourth order Runge-Kutta method to solve (7 marks)

$$\frac{dy}{dx} = \frac{y^2 - x^2}{y^2 + x^2} y(0) = 1$$

1 (c) (7 marks)

Given $\frac{dy}{dx} = xy + y^2$, $y(0) = 1$, $y(0.1) = 1.1169$, $y(0.2) = 1.2773$, $y(0.3) = 1.5049$

formula twice.

2 (a) Employing the Picard's method, obtain the second order approximate solution (6 marks)
of the following problem at $x=0.2$.

$$\frac{dy}{dx} = x + yz, \quad \frac{dz}{dx} = y + zx, \quad y(0) = 1, \quad z(0) = -1$$

2 (b) Using the Runge-kutta method, find the solution at $x=0.1$ of the differential (7 marks)
equation

$$\frac{d^2y}{dx^3} - x^2 \frac{dy}{dx} - 2xy = 1$$

2 (c) Using the Milne's method, obtain an approximate solution at the point $x=0.4$ of the problem (7 marks)

$$\frac{d^2y}{dx^2} + 3x \frac{dy}{dx} - 6y = 0, \quad y(0) = 1, \quad y'(0) = 0.1$$

$$y(0.3)=1.29865, \quad y'(0.3)=1.873.$$

3 (a) If $f(z)=u+iv$ is an analytic function then prove that (6 marks)

$$\left[\frac{\partial}{\partial x} |f(z)| \right]^2 + \left[\frac{\partial}{\partial y} |f(z)| \right]^2 = |f'(z)|^2$$

3 (b) Find an analytic function whose imaginary part is $v=e^x\{(x^2-y^2) \cos y - 2xy \sin y\}$ (7 marks)

3 (c) If $f(z)=u(r,\theta)+ iv(r,\theta)$ is an analytic function, show that u and v satisfy the equation (7 marks)

$$\frac{\partial^2 \phi}{\partial r^2} + \frac{1}{r} \frac{\partial \phi}{\partial r} + \frac{1}{r^2} \frac{\partial^2 \phi}{\partial \theta^2} = 0$$

4 (a) Find the bilinear transformation that maps the points $1, i, -1$ onto the point $i, 0, -i$ respectively. (6 marks)

4 (b) Discuss the transformation $W=e^z$. (7 marks)

4 (c) Evaluate (7 marks)

$$\int_C \frac{\sin \pi z^2 + \cos \pi z^3}{(z-1)^2(z-2)} dz$$

5 (a) Express the polynomial $2x^3-x^2-3x+2$ in terms of Legendre polynomials. (6 marks)

5 (b) Obtain the series solution of Bessel's differential equation (7 marks)

$$x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + (x^2 - n^2)y = 0$$

5 (c) Derive Rodrigue's formula

(7 marks)

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

6 (a) State the axioms of probability. For any two events A and B, Prove that $P(A \cap B) = P(A) + P(B) - P(A \cup B)$.

(6 marks)

6 (b) A bag contains 10 white balls and 3 red ball while another bag contains 3 white balls and 5 red balls. Two balls are drawn at random from the first bag and put in the second bag and then a ball is drawn at random from the second bag. What is the probability that it is a white ball?

(7 marks)

6 (c) In a bolt factory there are four machines A, B, C, D manufacturing respectively 20%, 15%, 25%, 40% of the total production. Out of these 5%, 4%, 3% and 2% respectively are defective. A bolt is drawn at random from the production and is found to be defective. Find the probability that it was manufactured by A or D.

(7 marks)

7 (a) The probability distribution of finite random variable x is given by the following table:

(6 marks)

x_i	-2	-1	0	1	2	3
$p(x_i)$	0.1	k	0.2	2k	0.3	k

Determine the value of k and find the mean, variance and standard deviation.

7 (b) The probability that a pen manufactured by a company will be defective is 0.1. If 12 such pens are selected, find the probability that (i) exactly 2 will be defective. (ii) at least 2 will be defective, (iii) none will be defective.

(7 marks)

7 (c) In a normal distribution, 31% of the items are under 45 and 8% are over 64. Find the mean and standard deviation, given that $A(0.5) = 0.19$ and $A(1.4) = 0.42$, where $A(z)$ is the area under the standard normal curve from O to $z > 0$.

(7 marks)

8 (a) A biased coin is tossed 500 times and head turns up 120 times. Find the 95% confidence limits for the proportion of heads turning up in infinitely many tosses. (Given that $z_c = 1.96$)

(6 marks)

8 (b) A certain stimulus administered to each of 12 patients resulted in the following changes in blood pressure; (7 marks)
5, 2, 8, -1, 3, 0, 6, -2, 1, 5, 0, 4 (in appropriate unit)
Can it be concluded that, on the whole, the stimulus will change the blood pressure.
Use $t_{0.05}(11)=2.201$.

8 (c) A die is thrown 60 times and the frequency distribution for the number appearing on the face x is given by the following table: (0 marks)

Test the hypothesis that the die is unbiased. (Given that $\chi^2_{0.05}(5)=11.07$ and $\chi^2_{0.01}(5)=15.09$)