

Q.P. code 38505 Applied Maths CBCGS R(2016)
May 2018

①

Synoptic Solution.

$$Q.1(a) \quad L \left[\int_0^{\infty} \frac{e^{-3t} - e^{-6t}}{t} dt \right]$$

$$L \{ e^{-3t} - e^{-6t} \} = \frac{1}{s+3} - \frac{1}{s+6}$$

$$\begin{aligned} L \left\{ \int_0^{\infty} \frac{e^{-3t} - e^{-6t}}{t} dt \right\} &= \int_s^{\infty} \left(\frac{1}{s+3} - \frac{1}{s+6} \right) ds \\ &= \left(\log \frac{s+6}{s+3} \right)_s^{\infty} \\ &= \log 2. \end{aligned}$$

Q.1(b) Characteristic eqⁿ for $A = \begin{bmatrix} 1 & 2 \\ 2 & 2 \end{bmatrix}$

$$\det(A - \lambda I) = 0$$

$$\lambda^2 - 3\lambda - 2 = 0$$

$$A^2 - 3A - 2I = 0$$

$$2A^4 - 5A^3 - 7A + 6I = (A^2 - 3A - 2I)(2A^2 + A + 7I) + 16A + 20I$$

$$= 16A + 20I$$

$$= \begin{bmatrix} 16 & 32 \\ 32 & 32 \end{bmatrix} + \begin{bmatrix} 20 & 0 \\ 0 & 20 \end{bmatrix} = \begin{bmatrix} 36 & 32 \\ 32 & 52 \end{bmatrix}$$

Q.1(c) $\int_C \frac{e^{2z}}{(z+1)^4} dz$ is not analytic at $z = -1$ lies inside
 $|z-1| = 3$

$$\int_C \frac{f(z)}{(z-z_0)^n} dz = \frac{2\pi j}{(n-1)!} f^{(n-1)}(z_0)$$

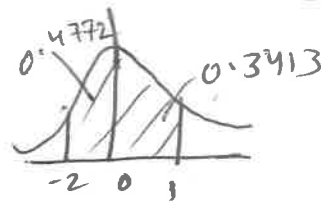
$$\int_C \frac{e^{2z}}{(z-1)^4} dz = \frac{2\pi j}{3!} f^{(3)}(z_0) = \frac{8\pi j}{3e^2}$$

2(d) S.N.V. $Z = \frac{X-M}{\sigma} = \frac{X-70}{5}$

(i) When $X=60$, $Z=-2$; ^{When} $X=75$, $Z=1$

$$P(60 \leq X \leq 75) = P(-2 < Z < 1)$$

$$= 0.8185$$



(ix) Nu. of students getting marks b/w 65 & 70 = NP = 818

(ii) $P(X > 75) = P(Z > 1)$

$$= 0.5 - 0.3413$$

$$= 0.1587$$

Nu. of students getting score more than 75 = NP = 159

2(a) $\int_0^{2\pi} \frac{d\theta}{5+3\sin\theta}$; let $e^{j\theta} = z$, $d\theta = \frac{dz}{jz}$; $\sin\theta = \frac{z^2-1}{2jz}$

$$I = \int_C \frac{2}{3z^2 + 10jz - 3} dz \text{ where } (C) |z|=1$$

$$3z^2 + 10jz - 3 = 0 \Rightarrow (3z+j)(z+3j) = 0$$

$z = -j/3$ & $z = -3j$ are poles of $f(z)$.

$z = -j/3$ lies inside & $z = -3j$ lies outside

$$\text{Residue at } (z = -j/3) = \lim_{z \rightarrow -j/3} (z + j/3) \cdot \frac{2}{(3z+j)(z+3j)}$$

$$= \frac{j}{4j}$$

$$I = 2\pi j \left(\frac{j}{4j} \right) = \pi/2$$

2(b) $R = 1 - \frac{6\epsilon D^2}{n^3 - n} = -0.9$

2(c) Here $A = \begin{bmatrix} 1 & -1 & 1/2 \\ -1 & 2 & -1 \\ 1/2 & -1 & 2 \end{bmatrix}$

$$A = 2AI$$

Linear transformation

$$X = P Y$$

$$x = u + v$$

$$y = u + \frac{w}{\sqrt{6}}$$

$$z = \sqrt{\frac{2}{3}} w$$

The given quadratic form $4u^2 + v^2 + w^2$

$$\text{Rank} = 3$$

$$\text{Signature} = 3 - 0 = 3$$

$$3(a) \quad \lambda = 1, 2, 3$$

$$\text{For } \lambda = 1 \text{ eigenvector } X = [0, 1, 1]^T$$

$$\text{" } \lambda = 2 \text{ " " } X = [1, 1, 1]^T$$

$$\text{" } \lambda = 3 \text{ " " } X = [1, 0, 1]^T$$

$$3(b) \quad f(z) = \frac{1}{4(z^2+1)} \quad ; \quad C \text{ is } |z| = 2$$

Poles of $f(z) = z \pm i$ (simple poles)

Δ both lies inside C

$$\int_C \frac{1}{4(z^2+1)} dz = 2\pi i \text{ (sum of residue inside } C)$$

$$= 2\pi i [\text{Res}(z=i) + \text{Res}(z=-i)]$$

$$\text{Res} = 2\pi i \left[\frac{1}{8i} - \frac{1}{8i} \right]$$

$$= 0 \text{ (can be done using Cauchy integral formula)}$$

$$3(c) = \text{Let } h(s) = \frac{1}{s-3} \quad f(t) = e^{3t}$$

$$h(s) = \frac{1}{(s+4)^2} \quad f_1(t) = t e^{-4t}$$

Convolution theorem

$$\mathcal{L}^{-1}\{f(s) * g(s)\} = \int_0^t f(u) g(t-u) du = e^{-4t} \left[\frac{e^{7t}}{49} - \frac{t}{7} + \frac{1}{49} \right]$$

4(a) Let $w = \frac{az+b}{cz+d}$ be the required bilinear transform.

Putting z & w values we get

$$a+b=0 \Rightarrow b=-a$$

$$-c+d=0 \Rightarrow d=c$$

$$c=ai, \quad d=ai$$

$$w = \frac{az-a}{aiz+ai} = \frac{-i(z-1)}{(z+1)}$$

4(b) $u = e^{-x} \cos y + xy$

$$dv = \frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy$$

$$= -uy dx + u_x dy$$

$$u_y = -e^{-x} \sin y + x$$

$$u_x = -e^{-x} \cos y + y$$

$$\therefore dv = (e^{-x} \sin y - x) dx + (y - e^{-x} \cos y) dy$$

$$v = -e^{-x} \sin y - \left(\frac{x^2}{2} - \frac{y^2}{2} \right) + C$$

orthogonal trajectory

(c) $Z(x_1, x_2, x_3, \lambda) = 196 - 24x_1 - 8x_2 - 12x_3 + 2x_1^2 + 2x_2^2 + 2x_3^2 - \lambda(x_1 + x_2 + x_3 - 11)$

$$\frac{\partial Z}{\partial x_i} = 0, \quad \frac{\partial Z}{\partial \lambda} = 0 \quad \text{Solve the Eqn}$$

pt $\lambda (6, 2, 3)$

$$\Delta_4 = \begin{vmatrix} 0 & 1 & 1 & 1 \\ 1 & 4 & 0 & 0 \\ 1 & 0 & 4 & 0 \\ 1 & 0 & 0 & 4 \end{vmatrix} = -48, \quad \Delta_3 = \begin{vmatrix} 0 & 1 & 1 \\ 1 & 4 & 0 \\ 1 & 0 & 4 \end{vmatrix} = -8$$

$\therefore \Delta_3, \Delta_4$ both $-ve$ pt is min
 $Z_{\min} = -98$

$$B(u) = \mathcal{L}^{-1} \left\{ \log \left(\frac{s^2+a^2}{s^2+b^2} \right) \right\} = \frac{-1}{t} \mathcal{L}^{-1} \left\{ \frac{d}{ds} \left\{ \log(s^2+a^2) - \log(s^2+b^2) \right\} \right\}$$

$$= \frac{2}{t} [\cos bt - \cos at]$$

(b) characteristic roots are $\lambda = 1, 2, 3$

As all eigen values are different the matrix A is diagonalisable

For $\lambda = 1$ Eigen values are $X = [4, 3, 2]^T$

" $\lambda = 2$ " " " $X = [3, 2, 1]^T$

$\lambda = 3$ " " " $X = [2, 1, 1]^T$

Transforming matrix $M = \begin{bmatrix} 4 & 3 & 2 \\ 3 & 2 & 1 \\ 2 & 1 & 1 \end{bmatrix}$

& diagonal matrix $D = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix}$

(c) solution on last page.

(c) Here $f(x_1, x_2) = 2x_1^2 + 5x_2^2 + 12x_1x_2$ $2x_1 + x_2 - x_1^2$

$h_1(x_1, x_2) = 2x_1 + 5x_2 - 98$; $h_2(x_1, x_2) = 2x_1 + x_2 - 4$

KT conditions are

(i) $\frac{\partial f}{\partial x_i} - \lambda_j \frac{\partial h_j}{\partial x_i} = 0 \quad i = 1, 2$

(ii) $\lambda_j h_j(x_1, x_2) \leq 0$ (iii) $\lambda_j h_j(x_1, x_2) = 0$

(iv) $\lambda_j \geq 0$

Case I: $\lambda_j = 0$ we get $x_1 = 0, x_2 = 0$
 \Rightarrow Not feasible

Case - II $\lambda_1 = 0, \lambda_2 \neq 0$
 $x_1 = 0, x_2 = 4$ Not satisfies (5).

(c) $f(x_1, x_2) = 2x_1^2 + 5x_2^2 + 12x_1x_2$

$h(x_1, x_2) = 2x_1 + 5x_2 - 98$

Case I $\lambda = 0, 0$

Not feasible

Case II $\lambda \neq 0$

case III $\lambda_1 \neq 0, \lambda_2 = 0$
 $\lambda_2 = \frac{14}{9}, \lambda_1 = \frac{2}{3}; d_1 = \frac{1}{3}$
~~not used~~
 $Z_{max} = \frac{22}{9}$

(6)

6(a) $u = e^{-x} (x \sin y - y \cos y)$

$$f'(z) = u_x + i v_x$$

$$= u_x - i u_y$$

$$u_x = e^{-x} [x \sin y - x \sin y + y \cos y] = \phi_1(x, y)$$

$$u_y = e^{-x} [x \cos y - \cos y + y \sin y] = \phi_2(x, y)$$

put $x = z, y = 0$

$$u_x(z, 0) = e^{-z} (0) = 0; \quad u_y(z, 0) = e^{-z} (z-1)$$

$$\therefore f'(z) = i e^{-z} (1-z)$$

$$f(z) = z e^{-z} + C$$

(b) $L\{\cos^2 t\} = \frac{1}{2s} + \frac{1}{2} \frac{s}{s^2+4}$

$$L\{e^{-t} \cos^2 t\} = \frac{1}{2(s+1)} + \frac{1}{2} \frac{s+1}{(s+1)^2+4} \quad \{\text{Shifts } s\}$$

$$L\left\{\int_0^t e^{-y} \cos^2 y\right\} = \frac{1}{2s(s+1)} + \frac{1}{2s} \frac{(s+1)}{(s+1)^2+4} \quad \{\text{Division by } s\}$$

(c) Characteristic Eqⁿ of A is

$$\lambda^3 - 5\lambda^2 + 9\lambda - 1 = 0$$

$$A^3 - 5A^2 + 9A - I = 0$$

$$A^2 = \begin{bmatrix} -1 & 12 & -4 \\ -4 & 7 & 2 \\ 2 & -8 & 1 \end{bmatrix}, \quad A^3 = \begin{bmatrix} -13 & 92 & -2 \\ -11 & 9 & 10 \\ 10 & -22 & -3 \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} 3 & 2 & 6 \\ 1 & 1 & 2 \\ 2 & 2 & 5 \end{bmatrix}; \quad A^4 = \begin{bmatrix} -55 & 104 & 24 \\ 18 & -15 & 32 \\ 32 & -40 & -5 \end{bmatrix}$$

X — X — X