

		UNIT - 2																	
3	a)	A housewife buys 3 kinds of cereals A, B and C. She never buys the same cereal in successive weeks. If she buys cereal A, the next week she buys cereal B. However, if she buys cereal B or C, the next week she is three times as likely to buy cereal A as the other cereal. In the long run how often, she buys each of the three cereals?	1	1	6														
	b)	Find i) marginal distributions $f(x)$ and $g(y)$ ii) $E(x)$ and $E(y)$ iii) $\text{Cov}(x, y)$ for the following distribution. <table><tr><td>$y \backslash x$</td><td>-4</td><td>2</td><td>7</td></tr><tr><td>1</td><td>$\frac{1}{8}$</td><td>$\frac{1}{4}$</td><td>$\frac{1}{8}$</td></tr><tr><td>5</td><td>$\frac{1}{4}$</td><td>$\frac{1}{8}$</td><td>$\frac{1}{8}$</td></tr></table>	$y \backslash x$	-4	2	7	1	$\frac{1}{8}$	$\frac{1}{4}$	$\frac{1}{8}$	5	$\frac{1}{4}$	$\frac{1}{8}$	$\frac{1}{8}$	1	1	7		
$y \backslash x$	-4	2	7																
1	$\frac{1}{8}$	$\frac{1}{4}$	$\frac{1}{8}$																
5	$\frac{1}{4}$	$\frac{1}{8}$	$\frac{1}{8}$																
	c)	Prove that the given stochastic matrix $P = \begin{pmatrix} 0 & 3/4 & 1/4 \\ 1/2 & 1/2 & 0 \\ 0 & 1 & 0 \end{pmatrix}$ is regular and hence find its fixed probability vector.	1	1	7														
		OR																	
4	a)	The distributions of two stochastically independent random variables X and Y defined on the same sample space are given by the following table: <table><tr><td>X</td><td>0</td><td>1</td></tr><tr><td>P(X)</td><td>0.2</td><td>0.8</td></tr></table> <table><tr><td>Y</td><td>1</td><td>2</td><td>3</td></tr><tr><td>P(Y)</td><td>0.1</td><td>0.4</td><td>0.5</td></tr></table> Find the joint distribution of X and Y. Also, evaluate $\text{Cov}(X, Y)$.	X	0	1	P(X)	0.2	0.8	Y	1	2	3	P(Y)	0.1	0.4	0.5	1	1	6
X	0	1																	
P(X)	0.2	0.8																	
Y	1	2	3																
P(Y)	0.1	0.4	0.5																
	b)	A coin is tossed three times. Let X denote 0 or 1 depending whether a tail or head occurs on the first toss. Let Y denote the total number of tails which occur. Determine the i) joint distribution of X and Y and ii) the correlation coefficient of X and Y.	1	1	7														
	c)	A salesman's territory consists of three cities A, B and C. He never sells in the same city on successive days. If he sells in the city A, then the next day he sells in the city B. However, if he sells in either B or C then he is equally likely to sell in city A or city B or city C. In the long run, how often does he sell in each of the cities?	1	1	7														
		UNIT - 3																	
5	a)	Derive the numerical solution of one-dimensional wave equation $u_{tt} = c^2 u_{xx}$.	2	1	6														
	b)	Solve $u_{tt} = 4u_{xx}$ under conditions $u(0, t) = 0$, $u(5, t) = 0$, $\frac{\partial u}{\partial t} = 0$ and $u = x(5 - x)$, $0 \leq t \leq 5$, taking $h = 1$ and $k = 1/2$. Carry out the computations up to two-time levels.	2	1	7														

	c)	Find the numerical solution of one-dimensional heat equation $u_{xx} = 2u_t$ when $u(0, t) = 0 = u(4, t)$ and $u(x, 0) = x(4 - x)$ by taking $h = 1$. Find the values of u upto $t = 5$, given $k = 1$.	2	1	7
		OR			
6	a)	Derive Bendre-Schmidt formula for the one-dimensional heat equation $u_t = c^2 u_{xx}$.	2	1	6
	b)	Solve numerically the equation $u_t = u_{xx}$ subject to the conditions $u(0, t) = 0 = u(1, t), t \geq 0$ and $u(x, 0) = \sin \pi x, 0 \leq x \leq 1$. Using Crank-Nicolson method carry out computations for two levels taking $h = \frac{1}{3}$ and $k = \frac{1}{36}$.	2	1	7
	c)	Solve numerically the equation $u_t = 4u_{xx}$ subject to the conditions $u(0, t) = u(5, t) = 0, t \geq 0$, $u(x, 0) = x(5 - x)$ and $u_t(x, 0) = 0$. Carry out computations for two levels taking $h = 1$ and $k = 0.5$.	2	1	7
		UNIT - 4			
7	a)	Derive Cauchy-Riemann equations in cartesian form.	3	1	6
	b)	Discuss the conformal transformation $w = z + \frac{k^2}{z}$.	3	1	7
	c)	Find the orthogonal trajectories of the family of curves $r^2 \cos 2\theta = c_1$.	3	1	7
		OR			
8	a)	If $f(z)$ is a holomorphic function of z , show that $\left\{ \frac{\partial}{\partial x} f(z) \right\}^2 + \left\{ \frac{\partial}{\partial y} f(z) \right\}^2 = f'(z) ^2$.	3	1	6
	b)	If $\phi + i\psi$ represents the complex potential of an electrostatic field where $\psi = (x^2 - y^2) + \frac{x}{x^2 + y^2}$, find the complex potential as a function of the complex variable z and hence determine ϕ .	3	1	7
	c)	Find the bilinear transformation that transforms the points $z = 1, i, -1$ on to the points $w = i, 0, -i$.	3	1	7
		UNIT - 5			
9	a)	State and prove Cauchy's theorem.	3	1	6
	b)	Obtain the Laurent's series expansion of $f(z) = \frac{7z-2}{(z+1)z(z-2)}$ in the region (i) $ z < 1$ (ii) $ z < 2$.	3	1	7
	c)	Evaluate $\int_C \frac{z^2 - z + 1}{z - 1}$ where C is the circle (i) $ z = 1$ (ii) $ z = \frac{1}{2}$.	3	1	7
		OR			

10	a)	State and prove Cauchy's integral formula.	3	1	6
	b)	Using Residue theorem, evaluate $\int_C \frac{dz}{z^3(z-1)^2}$ where C is the circle $ z =2$.	3	1	7
	c)	Verify the Cauchy's theorem for the function $f(z)=z^2$ over the boundary of square having vertices (0,0), (1,0), (1,1) and (0,1).	3	1	7

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