



Date : 10/09/2015

Dept. No.

Max. : 100 Marks

Time : 09:00-12:00

SECTION-A

Answer all the questions

(10x2=20 marks)

1. Define upper integral and lower integral.
2. If $f, g \in [a, b]$ and if $f(x) \leq g(x)$, then prove that $\int_a^b f \leq \int_a^b g$.
3. Evaluate : $\int_0^{\pi/2} \sin^5 \theta \cos^3 \theta d\theta$
4. Find : $L[\sin^2 t]$.
5. Evaluate : $\int_0^1 \int_0^2 (x^2 + y^2) dy dx$
6. If X has p.d.f $f(x) = \begin{cases} 12x^3 - 21x^2 + 10x, & 0 < x < 1 \\ 0 & \text{otherwise} \end{cases}$, find $p(X \leq \frac{1}{2})$.
7. Solve : $p^2 - 5p + 6 = 0$.
8. Solve : $(D^2 - 6D + 9)y = e^{3x}$.
9. State Cayley –Hamilton theorem.
10. Find the characteristic roots of the matrix $\begin{bmatrix} 1 & 2 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$.

SECTION-B

Answer any five questions

(5x8=40 marks)

11. State and prove Second Fundamental Theorem of calculus.
12. Show that the function $f(x) = \begin{cases} 1, & x \text{ is rational} \\ -1, & x \text{ is irrational} \end{cases}$ is not R-integrable on $[0, 1]$.
13. Discuss the convergence of $\int_a^{\infty} \frac{1}{x^p} dx$ where $a > 0$.
14. Show that $\beta(m, n) = \beta(n, m)$
15. Find $L^{-1} \left[\frac{s+2}{(s^2+4s+5)^2} \right]$

16. Find the mgf of exponential distribution with pdf $f(x) = \lambda e^{-\lambda x}$, $\lambda > 0$.
Hence find the r^{th} raw moment about origin.
17. Solve : $(D^2+4D+5)y = e^{2x} + \cos 4x + x^3$.
18. Examine consistency : $x+y+z=3$; $x+2y+3z=4$; $x+4y+9z=6$.

SECTION-C

Answer any two questions

(2x10=20 marks)

19. a) If $f \in R[a,b]$ and $a < c < b$ then prove that $f \in R[a,c]$ and $f \in R[c,b]$ and
$$\int_a^b f = \int_a^c f + \int_c^b f.$$

b) if $f \in R[a,b]$, show that $f^2 \in R[a,b]$. [14+6]

20. a) Discuss the convergence / divergence of Gamma integral.
b) State and prove the initial and final value theorems. [10+10]

21. a) Solve $y'' + ay = \cos 2t$ if $y(0) = 1$, $y(\pi/2) = -1$.

- b) If (X,Y) have joint pdf $f(x,y) = \begin{cases} 4xye^{-(x^2+y^2)}, & x > 0, y > 0 \\ 0, & \text{otherwise} \end{cases}$

Obtain the pdf of $U = \sqrt{x^2 + y^2}$.

[8+12]

22. a) Find the eigen values and eigen vectors of $\begin{bmatrix} 1 & 1 & 3 \\ 1 & 5 & 1 \\ 3 & 1 & 1 \end{bmatrix}$

b) Find the inverse of the following matrix by using Cayley - Hamilton

theorem: $\begin{bmatrix} 1 & 2 & 3 \\ 0 & -1 & 2 \\ 1 & 0 & 2 \end{bmatrix}$

[10+10]

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