

2022

Time - 3 hours

Full Marks - 80

*Answer **all groups** as per instructions.*

Figures in the right hand margin indicate marks.

Candidates are required to answer

in their own words as far as practicable.

The symbols used have their usual meanings.

GROUP – A

1. Answer all questions and fill in the blanks as required. [1 × 12]
- (a) What is removal type of discontinuity ?
- (b) $f(x, y) = \tan^{-1} \frac{x}{y}$. Find f_x and f_y .
- (c) What is the directional derivative of a scalar field ϕ at a point $P(x, y, z)$ in the direction of \mathbf{a} ?
- (d) What is stationary value of a function $f(x, y)$?
- (e) What is the sufficient condition for differentiability ?
- (f) $u_1 = f(x, y)$, $u_2 = \phi(x, y)$. Find $\frac{\partial(u_1, u_2)}{\partial(x, y)}$.
- (g) Define a vector valued function.

[2]

(h) What is grad of a constant function ?

(i) If \mathbf{a} is vector, find $\nabla(\mathbf{r} \cdot \mathbf{a})$.

(j) $\frac{d\phi}{ds}$ has maximum magnitude along _____.

(k) State Gauss's Divergence theorem.

(l) State Green's theorem in plane form.

GROUP - B

2. Answer any eight of the following questions.

[2 × 8

(a) Find $\lim_{(x, y) \rightarrow (0, 0)} xy \left(\frac{x^2 - y^2}{x^2 + y^2} \right)$.

(b) $f(x, y) = \frac{x^2 - y^2}{x - y}$, $(x, y) \neq (0, 0)$
 $= 0$, $(x, y) = (0, 0)$.

Then find $f_x(0, 0)$.

(c) $u = x^3 + y^4$, $x = t^2$, $y = t^3$. Find $\frac{du}{dt}$.

(d) If $\mathbf{r} = \mathbf{a} \cos wt + \mathbf{b} \sin wt$, find $\mathbf{r} \times \frac{d\mathbf{r}}{dt}$.

(e) Prove that $\text{grad } f(r) = f'(r) \frac{\mathbf{r}}{r}$.

[3]

(f) Find $\int_0^1 \int_0^1 \frac{x-y}{(x+y)^2} dx dy$.

(g) Evaluate $\int_C \mathbf{F} \cdot d\mathbf{r}$ where

$\mathbf{F} = 3xy\mathbf{i} - 5z\mathbf{j} + 10x\mathbf{k}$ along the curve C given by

$x = t^2 + 1, y = 2t^2, z = t^3$ from $t = 1$ to $t = 2$.

(h) Evaluate $\int_0^\pi \int_0^{a(1-\cos\theta)} r \sin\theta dr d\theta$ in the upper half of the cardioid $r = a(1 - \cos\theta)$.

(i) What is the greatest rate of increase of $u = xyz^2$ at $(1, 0, 3)$?

(j) $\int_S \mathbf{r} \cdot \mathbf{n} ds = 3v$, v is the volume enclosed by 'S'.

GROUP - C

3. Answer any eight questions.

[3 × 8

(a) $f(x, y) = (x + y) \sin \frac{1}{x} \sin \frac{1}{y}$, $x > 0, y > 0$. Discuss the existence of the repeated limits.

(b) $f(x, y) = 1$, $x \neq 0, y \neq 0$,
 $= 0$, when either $x = 0$ or $y = 0$.

Show that the function is discontinuous at $(0, 0)$.

P.T.O.

(c) If $u = x^2y$, where $x^2 + xy + y^2 = 1$.

Find $\frac{du}{dx}$.

(d) Show that $x^2 - 2xy + y^2 + x^3 - y^3 + x^5$ has neither maximum nor minimum at origin.

(e) Evaluate $\int \int_R (x^2 + y^2) dx dy$ where R is the region bounded

by $x = 0$, $y = 0$, $x + y = 1$.

(f) Show that the necessary and sufficient condition for a vector

function $\mathbf{v}(t)$ to have constant magnitude is $\mathbf{v} \cdot \frac{d\mathbf{v}}{dt} = 0$.

(g) If $\mathbf{F} = (x + 3y)\mathbf{i} + (y - 2z)\mathbf{j} + (x + az)\mathbf{k}$,

find the value of 'a' so that \mathbf{F} is solenoidal.

(h) Prove that $\text{div}(\mathbf{a} \times \mathbf{r}) = 0$.

(i) Calculate normal derivative at $(-1, 1, 1)$ of

$$f(x, y, z) = yz + zx + xy.$$

(j) Applying Gauss Divergence theorem, show that

$$\int_S \mathbf{F} \times \mathbf{n} ds = - \int_V (\text{curl } \mathbf{F}) dv$$

GROUP – D

Answer **any four** questions.

4. Prove that $f(x, y) = |xy|^{\frac{1}{2}}$. Show that f_x and f_y exist at $(0, 0)$ but it is not differentiable at $(0, 0)$. [7]

5. Find the equation of the tangent plane and normal line to the surface $yz - zx + xy = -5$ at $(1, -1, 2)$. [7]

6. Find the maxima and minima of the function

$$x^3 + y^3 - 63(x + y) + 12xy. \quad [7]$$

7. Prove that $\text{curl curl } \mathbf{F} = \text{grad div } \mathbf{F} - \text{Laplacian } \mathbf{F}$. [7]

8. Evaluate $\int_R \int \left(\frac{x^2}{a^2} + \frac{y^2}{b^2} \right) dx dy$ over the positive quadrant of the ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1. \quad [7]$$

9. $\mathbf{F} = 4xzi - y^2j + yzk$. Evaluate $\int_S \mathbf{F} \cdot \mathbf{n} ds$ where S is the surface of the cube bounded by $x = 0, x = 1, y = 0, y = 1, z = 0, z = 1$. [7]

10. Evaluate $\int_C (xy dx + xy^2 dy)$ by Stoke's theorem, where C is the square in the xy -plane with vertices $(1, 0), (-1, 0), (0, 1),$ and $(0, -1)$. [7]

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GROUP – A

1. Answer all questions and fill in the blanks as required. [1 × 12]
- (a) Every vector space contains a zero vector. (True / False)
 - (b) A plane in \mathbb{R}^3 not through origin is a subgroup of \mathbb{R}^3 . Prove it.
 - (c) What is the span of XY-plane and YZ-plane in \mathbb{R}^3 . Prove it.
 - (d) The dimension of $M_{m \times n}(F)$ is _____.
 - (e) Is F_3 Bimorphic to $P_3(F)$? Justify your answer.
 - (f) Define Linear Functional.

[2]

- (g) The characteristic polynomial of the matrix $A = \begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix}$ is of degree _____.
- (h) If a linear operator T on an n -dim. vector space V , has n distinct eigen values, then T is _____.
- (i) There exists a linear operator T with no T -invariant subspace. (True / False)
- (j) If $A = \begin{pmatrix} 1+i & 3-i \\ -1-i & 2-i \end{pmatrix}$, then $A^{*'} =$ _____.
- (k) Write Cuachy-Schwarz Inequality.
- (l) Define Real Spectral Theorem.

GROUP – B

2. Answer any eight of the following questions.

[2 × 8

- (a) For any vector space V , find V/V .
- (b) Let $f(t) = e^{rt}$ and $g(t) = e^{st}$, where $r \neq s$. Then prove that the function f and g are L.I.
- (c) Let T be the zero transformation. Find $N(T)$ and $R(T)$.
- (d) If $f(x) = 3 - 6x + x^2$,
compute $[f(x)]_{\beta}$, where $\beta = \{1, x, x^2\}$.

(e) $A, B \in M_{n \times n}(F)$.

Show that $\text{tr}(AB) = \text{tr}(BA)$ and $\text{tr}(A) = \text{tr}(A^T)$.

(f) Prove that a linear operator T on a finite-dimensional vector space is invertible iff zero is not an eigen value of T .

(g) Prove that $\det(T - \lambda I_V) = \det([T]_\beta - \lambda I)$ for any scalar λ and any ordered basis β for V .

(h) Let V be an inner product space. Then for $x, y \in V$ and $c \in F$. Then prove that $\langle x, cy \rangle = \bar{c} \langle x, y \rangle$.

(i) Write Gram-Schmidt orthogonalization process.

(j) Prove that the matrix $A = \begin{pmatrix} 0 & i \\ i & 0 \end{pmatrix}$ is unitary.

GROUP - C

3. Answer any eight questions.

[3 × 8]

(a) Let $S = \{x^3 + x^2 + x + 1, x^2 + x + 1, x + 1\}$. Let P be the vector space of polynomial over \mathbb{R} . Determine whether the polynomial $-x^3 + 2x^2 + 3x + 3$ is in span of S .

(b) Expand the L.I. subset $S = \{(3, -1, 2)\}$ of \mathbb{R}^3 to a basis for \mathbb{R}^3 .

(c) For subspaces W_1 and W_2 ,
prove that $W_1 = W_2$ iff $W_1^0 = W_2^0$.

[4]

(d) Let $A = \begin{pmatrix} 1 & 3 \\ 4 & 2 \end{pmatrix}$, $V_1 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$, $V_2 = \begin{pmatrix} 3 \\ 4 \end{pmatrix}$.

Find $[L_A]_{\beta}$ if $\beta = \{V_1, V_2\}$.

(e) Determine all the eigen values of

$$A = \begin{pmatrix} 2 & 0 & -1 \\ 4 & 1 & -4 \\ 2 & 0 & -1 \end{pmatrix} \text{ for } \mathbb{F} = \mathbb{R}.$$

(f) Every normal operator is not diagonalizable. Prove it.

(g) Find the orthogonal matrix whose first row is $(\frac{1}{3}, \frac{2}{3}, \frac{2}{3})$.

(h) Prove that if $V = W \oplus W^{\perp}$ and T is the projection on W along W^{\perp} , then $T = T^*$.

(i) T -cyclic subspace of V generated by v is T -invariant. Prove it.

(j) Let V be the vector space of all functions from the field \mathbb{R} into \mathbb{R} . If $W = \{f : f(7) = 2 + f(1)\}$, then is W a subspace of V ?

GROUP – D

Answer **any four** questions.

4. Let V be a vector space and $B = \{v_1, v_2, \dots, v_n\}$ be a subset of V . B is basis for V iff every $v \in V$ can be uniquely expressed as a linear combination of vectors of B . Prove it. [7]

5. Let $T : \mathbb{R}^2 \rightarrow \mathbb{R}^3$ be defined by $T(a_1, a_2) = (a_1 - a_2, a_1, 2a_1 + a_2)$. Let β be the standard basis for \mathbb{R}^2 and $\gamma = \{(1, 1, 0), (0, 1, 1), (2, 2, 3)\}$. Compute $[T]_{\beta}^{\gamma}$. If $\alpha = \{(1, 2), (2, 3)\}$, compute $[T]_{\alpha}^{\gamma}$.

[7]

6. Let V be a finite-dimensional vector space over the field F and let W be a subspace of V .

[7]

Then prove that $\dim(W) + \dim(W^0) = \dim V$.

7. Let T be a linear operator on a finite-dimensional vector space V and let $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_k$ be distinct eigen values of T . If v_i be an eigen vector of T corresponding to the eigen value $\lambda_i, i = 1, 2, \dots, k$, then the set $\{v_1, v_2, \dots, v_k\}$ is linearly independent. Prove it. [7]

8. Let V be an inner product space. Let $S = \{(1, 1, 0), (1, -1, 1), (-1, 1, 2)\}$. Let $y = (2, 1, 3) \in \text{span}(S)$. Show that y is a linear combination of the elements of S .

[7]

9. Find the minimal solution for the following system of linear equations :

[7]

$$x + 2y - z = 1$$

$$2x + 3y + z = 2$$

$$4x + 7y - z = 4.$$

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GROUP – A

1. Answer all questions and fill in the blanks as required. [1 × 12]
- (a) Define Basic feasible solution.
 - (b) What is a slack variable ?
 - (c) How to find out the incoming vector ?
 - (d) If any of the constraints in the primal is a perfect equality, the corresponding dual variable is _____ in sign.
 - (e) Dual of the dual of a given primal is _____ .
 - (f) The necessary and sufficient condition for any LPP and its dual to have optimal solution is _____ .
 - (g) If all $d_{ij} > 0$ in a transportation problem, then the solution under test is _____ .

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 - (f) The necessary and sufficient condition for any LPP and its dual to have optimal solution is _____.
 - (g) If all $d_{ij} > 0$ in a transportation problem, then the solution under test is _____.

[2]

- (h) What is an unbalanced transportation problem ?
- (i) Define a Zero-sum Game.
- (j) What is meant by strategy ?
- (k) Define a Saddle point.
- (l) What is Dominance property ?

GROUP – B

2. Answer any eight of the following questions.

[2 × 8

- (a) Mark the feasible region represented by constraints

$$x_1 + x_2 \leq 1$$

$$3x_1 + x_2 \geq 3$$

$$x_1 \geq 0, x_2 \geq 0.$$

- (b) State the Fundamental theorem of Linear Programming.
- (c) What are two phases of "Two Phase" method ?
- (d) State when an LP problem is said to be in standard primal form.
- (e) If the primal problem has an unbounded solution, then prove that the dual has either no solution or an unbound solution.

[3]

- (f) Mention two differences between transportation and an assignment problem.
- (g) What is degeneracy in transportation problems ?
- (h) Define Assignment problem.
- (i) Write two properties of competitive games.
- (j) What are Rectangular games ?

GROUP – C

3. Answer any eight questions.

[3 × 8

(a) Solve graphically the following LP problem :

$$\text{Maximise } Z = 3x_1 + 5x_2$$

$$\text{subject to } x_1 + 2x_2 \geq 2$$

$$3x_1 + x_2 \geq 3$$

$$4x_1 + 3x_2 \leq 6$$

$$x_1, x_2 \geq 0$$

(b) Solve the following LPP by Simplex method :

$$\text{Maximise } Z = 2x_1 + x_2$$

$$\text{subject to } x_1 - x_2 \leq 10$$

$$2x_1 - x_2 \leq 40$$

$$x_1, x_2 \geq 0$$

P.T.O.

- (c) Find the inverse of the following matrix using Simplex method :

$$A = \begin{bmatrix} 4 & 3 \\ 3 & 2 \end{bmatrix}.$$

- (d) Write the dual of the problem :

$$\text{Minimise } Z = 3x_1 + x_2$$

$$\text{subject to } 2x_1 + 3x_2 \geq 2$$

$$x_1 + x_2 \geq 1$$

$$x_1, x_2 \geq 0$$

- (e) Solve the following minimal assignment problem

Man →	1	2	3	4
Job ↓				
I	12	30	21	15
II	18	33	9	31
III	44	25	24	21
IV	23	30	28	14

- (f) Write the important properties of optimal mixed strategies.
- (g) Prove the reduction theorem for an assignment problem.
- (h) What is the procedure to get the dual of a mixed system.

- (i) Solve the following transportation problem by North-West Corner rule :

		To			Supply
		W_1	W_2	W_3	
From	F_1	(2)	(7)	(4)	5
	F_2	(3)	(3)	(1)	8
	F_3	(5)	(4)	(7)	7
	F_4	(1)	(6)	(2)	14
Demand		7	9	18	34

- (j) Solve the following game :

		B		
		I	II	III
A	I	6	8	6
	II	4	12	2

GROUP – D

Answer **any four** questions.

4. If $x_1 = 2, x_2 = 3, x_3 = 1$ be a feasible solution of the LPP [7]

$$\text{Maximise } Z = x_1 + 2x_2 + 4x_3$$

$$\text{subject to } 2x_1 + x_2 + 4x_3 = 11$$

1. Solve the following linear programming problem by graphical method:

$$\begin{aligned} \text{Maximize } Z &= 1.5x_1 + 2.5x_2 \\ \text{subject to } & \\ & 2x_1 + 3x_2 \leq 12 \\ & 3x_1 + 2x_2 \leq 10 \\ & x_1, x_2 \geq 0 \end{aligned}$$

2. State and prove the fundamental Duality theorem.

3. State that if any of the constraints in the primal is a perfect equality then the corresponding dual variable is unrestricted in sign.

4. Solve the following transportation problem:

		To			
		1	2	3	Supply
From	1	2	7	4	5
	2	3	3	1	8
	3	5	4	7	7
	4	1	5	2	14
Demand		7	9	18	34

[7]

9. Solve the assignment problem represented by the following matrix : [7]

	I	II	III	IV	V	VI
A	9	22	58	11	19	27
B	43	78	72	50	63	48
C	41	28	91	37	45	33
D	74	42	27	49	39	32
E	36	11	57	22	25	18
F	3	56	53	31	17	28

10. Solve the following game graphically : [7]

		B	
		I(y_1)	II(y_2)
A	I	2	7
	II	3	5
	III	11	2

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GROUP – A

1. Fill in the blanks (all). [1 × 12]
- (a) Maximum value of probability is _____.
- (b) The function $f(x) = kx$ in $0 < x < 1$ is a valid probability density function if $k =$ _____.
- (c) If $f(x) = Ax^2$ in $0 \leq x \leq 1$ is a probability function, then $A =$ _____.
- (d) If X_1 and X_2 are random variables and a, b are constants, then $E(aX_1 + bX_2) =$ _____.
- (e) If X is uniformly distributed in $[a, b]$, then $E(X) =$ _____.
- (f) The probability of getting 2 heads in tossing of 5 coins is _____.

[2]

- (g) The mean of binomial distribution is _____ .
- (h) The mean and variance of Poisson distribution are _____ .
- (i) If $P(1) = P(2)$, then the mean of Poisson distribution is _____ .
- (j) Highest range of coefficient of correlation is _____ .
- (k) The area under the whole normal curve is _____ .
- (l) The distribution in which mean, median and mode are equal, is _____ .

GROUP – B

2. Answer any eight of the following questions.

[2 × 8

- (a) Prove that the probability of the sample space is 1.
- (b) If density function $f(x) = \frac{2x}{9}$, $0 \leq x \leq 3$, find mean.
- (c) If a coin is tossed 3 times, find probability of obtaining 2 heads.
- (d) For any two events A and B, prove that
- $$P(AB) \geq P(A) + P(B) - 1.$$
- (e) State Chebyshev inequality.
- (f) State Central Limit theorem.

- (g) Define moment generating function of a binomial distribution.
- (h) If X denotes the number of heads in a single toss of 4 fair coins, find $P(X < 2)$.
- (i) Show that variance of random variable X is

$$\sigma^2 = E(X^2) - (E(X))^2.$$

- (j) Test whether the equations $2x + 3y = 4$ and $x + y = 5$ represent valid regression lines.

GROUP – C

3. Answer any eight questions.

[3 × 8

- (a) For any two events A and $B \subseteq S$ and $A \subseteq B$, prove that

$$P(A) \leq P(B) \text{ and } P(B - A) = P(B) - P(A).$$

- (b) If A and B are independent events, then prove that A^C, B^C are independent.

- (c) Let $f(x, y) = \begin{cases} x + y, & 0 \leq x \leq 1, 0 \leq y \leq 1 \\ 0, & \text{otherwise.} \end{cases}$

Find conditional density function of X , given Y .

- (d) For any random variable X and any constant C , prove that $E(C) = C$.

[4]

- (e) Let X be the outcome when a fair die is thrown. Find moment generating function.
- (f) Two random variables X and Y are defined as $Y = 4X + 9$. Find correlation coefficient between X and Y .
- (g) Find binomial distribution whose mean is 5 and variance is $\frac{10}{3}$.
- (h) If a Poisson distribution is such that $P(X = 1) \cdot \frac{3}{2} = P(X = 3)$, find $P(X \geq 1)$.
- (i) Find the angle between two regression lines.
- (j) Let random variables X and Y have joint density function given by

$$f(x) = \begin{cases} c(2x + y) & , 2 < x < 6, 0 < y < 5 \\ 0 & , \text{otherwise.} \end{cases}$$

Find value of c .

GROUP – D

Answer any four questions.

4. Two dice are thrown. Let A be the event that the sum of points on the face is 9. Let B be the event that at least one number is 6. Find $P(A^c \cup B^c)$. [7

5. A continuous random variable has the probability density function [7]

$$f(x) = \begin{cases} kxe^{-\lambda x} & \text{for } x \geq 0, \lambda > 0 \\ 0 & \text{, otherwise.} \end{cases}$$

Find k , mean, variance.

6. Find the probability of getting an even number 3 or 4 or 5 times in throwing 10 dice using binomial distribution. [7]
7. Explain moment generating function of Poisson distribution. [7]
8. State and prove Central Limit theorem. [7]
9. Explain mean, variance of hypergeometric distribution. [7]
10. If $E(X^2)$ is finite, then so is $E(|X|)$ and $\{E(|X|)\}^2 \leq E(X^2)$. [7]