

Model Question Paper-1 with effect from 2019-20 (CBCS Scheme)

USN

18MATDIP41

Fourth Semester B.E.(CBCS) Examination Additional Mathematics - II

(Common to all Branches)

Time: 3 Hrs

Max.Marks: 100

Note: Answer any FIVE full questions, choosing at least ONE question from each module.

Module-1

- 1 (a) Find the rank of the following matrix by applying elementary row transformations (06 Marks)
- $$\begin{bmatrix} 2 & 3 & -1 & -1 \\ 1 & -1 & -2 & -4 \\ 3 & 1 & 3 & -2 \end{bmatrix}$$
- (b) Solve the following system of linear equations by Gauss elimination method: (07Marks)
 $5x + 10y + z = 28; x + y + z = 6; 4x + 8y + 3z = 29.$
- (c) Find all the eigenvalues and the corresponding eigenvectors of $\begin{bmatrix} -5 & 9 \\ -6 & 10 \end{bmatrix}$ (07Marks)

OR

- 2 (a) Reduce the matrix into its echelon form and hence find its rank (06 Marks)
- $$\begin{bmatrix} 3 & 2 & 1 \\ 2 & 1 & 1 \\ 6 & 2 & 4 \end{bmatrix}$$
- (b) Find all the eigenvalues and the corresponding eigenvectors of (07Marks)
 $\begin{bmatrix} -1 & 1 & 2 \\ 0 & -2 & -1 \\ 0 & 0 & -3 \end{bmatrix}$
- (c) Solve the system of linear equations $3x + y - z = 3; 2x - 8y + z = -5; x - 2y + 9z = 8$, by applying Gauss elimination method. (07Marks)

Module-2

- 3 (a) Find a real root of $x \log_{10} x - 1.2 = 0$, correct to three decimal places lying in the interval $(2,3)$, by using Regula-Falsi method. (06 Marks)
- (b) Use an appropriate interpolation formula to compute $f(2.18)$ for the following data (07Marks)
- | | | | | | | |
|--------|-------|-------|-------|-------|-------|-------|
| x | 1.7 | 1.8 | 1.9 | 2.0 | 2.1 | 2.2 |
| $f(x)$ | 5.474 | 6.050 | 6.686 | 7.389 | 8.166 | 9.025 |
- (c) Use Weddle's rule to evaluate $\int_{-\pi/2}^{\pi/2} \cos x dx$, by dividing $[-\pi/2, \pi/2]$ into six equal parts. (07Marks)

OR

- 4 (a) Find a real root of the equation $x^3 + x^2 + 3x + 4 = 0$ near $x = -1$ correct to four decimal places, by using Newton- Raphson method. **(06 Marks)**
 (b) Use an appropriate interpolation formula to compute $f(42)$ for the following data: **(07Marks)**

x	40	50	60	70	80	90
$f(x)$	184	204	226	250	276	304

- (c) Using Simpson's $(1/3)^{\text{rd}}$ rule, evaluate $\int_0^3 \frac{dx}{(1+x)^2}$ by taking 6 equidistant ordinates. **(07Marks)**

Module-3

- 5 (a) Solve : $\frac{d^3y}{dx^3} - 3\frac{dy}{dx} - 2y = 0.$ **(06 Marks)**
 (b) Solve : $(D^2 - 7D + 10)y = (1 + e^x)^2 .$ **(07Marks)**
 (c) Solve : $(D^2 + 2D + 3)y = \sin x .$ **(07Marks)**

OR

- 6 (a) Solve: $(D^3 - 2D^2 + 4D - 8)y = 0.$ **(06 Marks)**
 (b) Solve $\frac{d^2y}{dx^2} - 4y = \cosh(2x - 1) + 3^x.$ **(07Marks)**
 (c) Solve $(D^2 + a^2)y = \cos ax.$ **(07Marks)**

Module-4

- 7 (a) Form the partial differential equation by eliminating the arbitrary constants from
 $2z = \frac{x^2}{a^2} + \frac{y^2}{b^2}.$ **(07Marks)**
 (b) Form the partial differential equation by eliminating the arbitrary functions from
 $z = f(y + 2x) + g(y - 3x)$
 (c) Solve $\frac{\partial^2 z}{\partial x \partial y} = \sin x \sin y,$ for which $\frac{\partial z}{\partial y} = -2 \sin y ,$ when $x = 0$ and $z = 0$ when y is odd. **(07Marks)**

OR

- 8 (a) Form the partial differential equation by eliminating the arbitrary function from
 $f(xy + z^2, x + y + z) = 0.$ **(06 Marks)**
 (b) Form the partial differential equation by eliminating the arbitrary functions from
 $z = xf_1(x + y) + f_2(x + y).$ **(07Marks)**
 (c) Solve $\frac{\partial^2 z}{\partial x \partial y} = \frac{x}{y}$ for which $\frac{\partial z}{\partial x} = \log x$ when $y = 1$ and $z = 0$ when $x = 1.$ **(07Marks)**

Module-5

- 9 (a) State the axiomatic definition of probability. For any two arbitrary events A and B , prove that **(06 Marks)**
 $P(A \cup B) = P(A) + P(B) - P(A \cap B)$.
- (b) The probability that a team wins a match is $3/5$. If this team play 3 matches in a tournament, **(07Marks)** what is the probability that the team (i) win and (ii) loose, all the matches.
- (c) In an UG class of a reputed engineering college, 70% are boys and 30% are girls; 5% of boys and 3% of the girls are irregular to the classes. What is the probability of a student selected at random is irregular to the classes and what is the probability that the irregular student is a girl? **(07Marks)**

OR

- 10 (a) State and prove Bayes's theorem. **(06 Marks)**
- (b) The chance that a doctor will diagonise a disease correctly is 60%. The chance that a patient will die after correct diagonise is 40% and the chance of death by wrong diagonise is 70%. If a patient dies, what is the chance that his disease was correctly diagonised? **(07Marks)**
- (c) Three students A, B, C write an entrance examination, their chances of passing are $1/2, 1/3$ and $1/4$ respectively. Find the probability that (i) atleast one of them passes (ii) atleast two of them passes (iii) all of them passes. **(07Marks)**

Module - I

1. a) Find the rank of the following matrix by applying elementary row transformations.

$$\begin{bmatrix} 2 & 3 & -1 & -1 \\ 1 & -1 & -2 & -4 \\ 3 & 1 & 3 & -2 \end{bmatrix}$$

Sol 2: Let $A = \begin{bmatrix} 2 & 3 & -1 & -1 \\ 1 & -1 & -2 & -4 \\ 3 & 1 & 3 & -2 \end{bmatrix}$

$$R_1 \leftrightarrow R_2, \quad A \sim \begin{bmatrix} 1 & -1 & -2 & -4 \\ 2 & 3 & -1 & -1 \\ 3 & 1 & 3 & -2 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 2R_1$$

$$R_3 \rightarrow R_3 - 3R_1, \quad A \sim \begin{bmatrix} 1 & -1 & -2 & -4 \\ 0 & 5 & 3 & 7 \\ 0 & 4 & 9 & 10 \end{bmatrix}$$

$$R_3 \rightarrow 5R_3 - 4R_2,$$

$$A \sim \begin{bmatrix} 1 & -1 & -2 & -4 \\ 0 & 5 & 3 & 7 \\ 0 & 0 & 33 & 22 \end{bmatrix}$$

The above matrix is in the echelon form and has 3 non-zero rows.

∴ Rank of $A = S[A] = 3$.

1. b) Solve the following system of linear equations by Gaus - elimination method

$$5x + 10y + z = 28, \quad x + y + z = 6, \quad 4x + 8y + 3z = 29$$

Sol 2:

The above system of equations can be written in the matrix form $AX=B$

$$\begin{bmatrix} 5 & 10 & 1 \\ 1 & 1 & 1 \\ 4 & 8 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 28 \\ 6 \\ 29 \end{bmatrix}$$

The augmented matrix is

$$[A:B] = \begin{bmatrix} 5 & 10 & 1 & : & 28 \\ 1 & 1 & 1 & : & 6 \\ 4 & 8 & 3 & : & 29 \end{bmatrix}$$

$$R_1 \leftrightarrow R_2, [A:B] \sim \begin{bmatrix} 1 & 1 & 1 & : & 6 \\ 5 & 10 & 1 & : & 28 \\ 4 & 8 & 3 & : & 29 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 5R_1$$

$$R_3 \rightarrow R_3 - 4R_1, [A:B] \sim \begin{bmatrix} 1 & 1 & 1 & : & 6 \\ 0 & 5 & -4 & : & -2 \\ 0 & 4 & -1 & : & 5 \end{bmatrix}$$

$$R_3 \rightarrow 5R_3 - 4R_2, [A:B] \sim \begin{bmatrix} 1 & 1 & 1 & : & 6 \\ 0 & 5 & -4 & : & -2 \\ 0 & 0 & 11 & : & 33 \end{bmatrix}$$

Here matrix A is in upper triangular form.

Now convert the above matrix into equations

$$x + y + z = 6 \quad \text{--- (1)}$$

$$5y - 4z = -2 \quad \text{--- (2)}$$

$$11z = 33 \quad \text{--- (3)}$$

$$\boxed{z = 3}$$

$$\text{From (2), } 5y - 12 = -2 \Rightarrow \boxed{y = 2}$$

$$\text{From (1), } x + 2 + 3 = 6 \Rightarrow \boxed{x = 1}$$

$$\therefore x = 1, y = 2, z = 3.$$

1. c)

Find all the eigen values and the corresponding eigen vectors of $\begin{bmatrix} -5 & 9 \\ -6 & 10 \end{bmatrix}$

Solution: Let $A = \begin{bmatrix} -5 & 9 \\ -6 & 10 \end{bmatrix}$

The characteristic equation of A is $|A - \lambda I| = 0$

$$\begin{vmatrix} (-5-\lambda) & 9 \\ -6 & (10-\lambda) \end{vmatrix} = 0$$

$$(-5-\lambda)(10-\lambda) + 54 = 0 \Rightarrow \lambda^2 - 5\lambda + 4 = 0$$

$\therefore \lambda = 1, 4$ are the eigen values of A

The eigen vectors are found from the equation

$$[A - \lambda I] [x] = [0]$$

$$\begin{bmatrix} (-5-\lambda) & 9 \\ -6 & (10-\lambda) \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{cases} (-5-\lambda)x + 9y = 0 \\ -6x + (10-\lambda)y = 0 \end{cases} \quad \text{--- (1)}$$

case(i): When $\lambda = 1$, we have $-6x + 9y = 0$
 $-6x + 9y = 0$

$$\text{Consider } -6x + 9y = 0 \Rightarrow -6x = -9y$$

$$\Rightarrow \frac{x}{9} = \frac{y}{6} = k \quad \therefore x = 9k, y = 6k$$

where k is arbitrary. If $k=1$ then $x=9, y=6$
 \therefore Eigen vector when $\lambda=1$ is $x_1 = \begin{bmatrix} 9 \\ 6 \end{bmatrix}$

case(ii): When $\lambda = 4$

$$\text{we have } -9x + 9y = 0 \text{ and } -6x + 6y = 0$$

$$\text{Consider } -9x = -9y \Rightarrow \frac{x}{9} = \frac{y}{9} = k \Rightarrow x = k, y = k$$

If $k=1$ then $x=1, y=1$

\therefore Eigen vector when $\lambda=4$ is $x_2 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$.

Q a) Reduce the matrix into its echelon form and hence find its rank

$$\begin{bmatrix} 3 & 2 & 1 \\ 2 & 1 & 1 \\ 6 & 2 & 4 \end{bmatrix}$$

Solution: Let $A = \begin{bmatrix} 3 & 2 & 1 \\ 2 & 1 & 1 \\ 6 & 2 & 4 \end{bmatrix}$

$$R_2 \rightarrow 3R_2 - 2R_1 \Rightarrow A \sim \begin{bmatrix} 3 & 2 & 1 \\ 0 & -1 & 1 \\ 0 & -2 & 2 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - 2R_2 \Rightarrow A \sim \begin{bmatrix} 3 & 2 & 1 \\ 0 & -1 & 1 \\ 0 & 0 & 0 \end{bmatrix}$$

The above matrix is in echelon form and has two non zero rows

$$\therefore \text{Rank of } A = \text{S}[A] = 02.$$

Q b) Find all the eigen values and corresponding eigen vectors of $A = \begin{bmatrix} -1 & 1 & 2 \\ 0 & -2 & -1 \\ 0 & 0 & -3 \end{bmatrix}$

Solution: The characteristic equation is $|A - \lambda I| = 0$

$$\begin{vmatrix} (-1-\lambda) & 1 & 2 \\ 0 & (-2-\lambda) & -1 \\ 0 & 0 & (-3-\lambda) \end{vmatrix} = 0$$

$$(-1-\lambda)[(-2-\lambda)(-3-\lambda) - 0] - 1[0] + 2[0] = 0$$

$$(-1-\lambda)[6 + 2\lambda + 3\lambda + \lambda^2] = 0$$

$$-6 - 5\lambda - \lambda^2 - 6\lambda - 5\lambda^2 - \lambda^3 = 0$$

$$-\lambda^3 - 6\lambda^2 - 11\lambda - 6 = 0$$

$$\lambda^3 + 6\lambda^2 + 11\lambda + 6 = 0$$

$\lambda = -1, -2, -3$ are the eigen values of A

Eigen vectors are found from the equation

$$[A - \lambda I] [x] = [0]$$

$$\begin{bmatrix} (-1-\lambda) & 1 & 2 \\ 0 & (-2-\lambda) & -1 \\ 0 & 0 & (-3-\lambda) \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \left. \begin{array}{l} (-1-\lambda)x + y + 2z = 0 \\ 0x + (-2-\lambda)y - z = 0 \\ (-3-\lambda)z = 0 \end{array} \right\} - \textcircled{X}$$

Case (i): When $\lambda = -1$, we have $y + 2z = 0$ — ①
 $-y - z = 0$ — ②
 $-2z = 0$ — ③

Here $z = 0$, $y = 0$ and let $x = k$, arbitrary.
∴ Eigen vector when $\lambda = -1$ is $x_1 = \begin{bmatrix} k \\ 0 \\ 0 \end{bmatrix}$

Case (ii):

When $\lambda = -2$, we have

$$\begin{array}{l} x + y + 2z = 0 \quad - \textcircled{4} \\ -z = 0 \quad - \textcircled{5} \\ -z = 0 \quad - \textcircled{6} \end{array}$$

Here $z = 0$, Let $y = k_1$ then
from ④ $\Rightarrow x + k_1 + 0 = 0 \Rightarrow x = -k_1$

∴ Eigen vector when $\lambda = -2$ is

$$x_2 = \begin{bmatrix} -k_1 \\ k_1 \\ 0 \end{bmatrix}.$$

Case (iii): When $\lambda = -3$, we have

$$\begin{array}{l} 2x + y + 2z = 0 \quad - \textcircled{7} \\ y - z = 0 \quad - \textcircled{8} \\ 0 = 0 \quad - \textcircled{9} \end{array}$$

Let $z = k$, arbitrary

from ⑧, $y - z = 0 \Rightarrow y = z = k$

from ⑦, $2x + k + 2k = 0$
 $2x = -3k, x = -\frac{3}{2}k$

∴ Eigen vector when $\lambda = -3$ is

$$X_3 = \begin{bmatrix} -\frac{3}{2}k \\ k \\ k \end{bmatrix}$$

Q. c) Solve the system of linear equations

$$3x + y - z = 3; \quad 2x - 8y + z = -5; \quad x - 2y + 9z = 8$$

by Gauss elimination method

Solution: Above system of equations can be written in the matrix form $AX = B$

$$\left[\begin{array}{ccc|c} 3 & 1 & -1 & 3 \\ 2 & -8 & 1 & -5 \\ 1 & -2 & 9 & 8 \end{array} \right] \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ -5 \\ 8 \end{bmatrix}$$

$A \quad X = B.$

The augmented matrix is

$$[A:B] = \begin{bmatrix} 3 & 1 & -1 & : & 3 \\ 2 & -8 & 1 & : & -5 \\ 1 & -2 & 9 & : & 8 \end{bmatrix}$$

$$R_1 \leftrightarrow R_3, [A:B] \sim \begin{bmatrix} 1 & -2 & 9 & : & 8 \\ 2 & -8 & 1 & : & -5 \\ 3 & 1 & -1 & : & 3 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 2R_1, R_3 \rightarrow R_3 - 3R_1, [A:B] \sim \begin{bmatrix} 1 & -2 & 9 & : & 8 \\ 0 & -4 & -17 & : & -21 \\ 0 & 7 & -28 & : & -21 \end{bmatrix}$$

$$R_3 \rightarrow 4R_3 + 7R_2, [A:B] \sim \begin{bmatrix} 1 & -2 & 9 & : & 8 \\ 0 & -4 & -17 & : & -21 \\ 0 & 0 & -231 & : & -231 \end{bmatrix}$$

Here matrix A is in upper triangular form

Now equations are

$$x - 2y + 9z = 8 \quad \text{--- (1)}$$

$$-4y - 17z = -21 \quad \text{--- (2)}$$

$$-231z = -231 \quad \text{--- (3)}$$

$$\boxed{z=1}$$

$$\text{Equation (2)} \Rightarrow -4y - 17 = -21 \Rightarrow \boxed{y=1}$$

$$\text{Equation (1)} \Rightarrow x - 2 + 9 = 8 \Rightarrow \boxed{x=1}$$

$$\therefore x=1, y=1, z=1$$

Module - 02

3(a) Find a real root of $x \log_{10} x - 1.2 = 0$, correct to 3 decimal places lying in the interval (2, 3) by using Regula-falsi method.

Sol: Let $f(x) = x \log_{10} x - 1.2$

$$\text{Here } f(2) = -0.6 \text{ and } f(3) = 0.23 > 0$$

\therefore Root lies in (2, 3) and root is in the neighbourhood of 3. Let us find 'a' and 'b' for applying the method such that $(b-a)$ is small enough.

$$f(2.7) = 2.7 \log_{10} (2.7) - 1.2 = -0.0353$$

$$f(2.8) = 2.8 \log_{10} (2.8) - 1.2 = 0.052$$

\therefore Root lies in (2.7, 2.8)

$$\therefore a = 2.7, b = 2.8$$

$$\text{I iteration: } x_1 = \frac{af(b) - bf(a)}{f(b) - f(a)}$$

$$x_1 = \frac{2.7 f(2.8) - 2.8 f(2.7)}{f(2.8) - f(2.7)}$$

$$x_1 = \frac{2.7(0.052) - 2.8(-0.0353)}{0.052 + 0.0353} = 2.7404$$

$$\begin{aligned} \text{Now } f(x_1) &= f(2.7404) = 2.7404 \cdot \log_{10}(2.7404) - 1.2 \\ &= -0.0002 < 0 \end{aligned}$$

\therefore Root lies in (2.7404, 2.8)

$$a = 2.7404 \quad b = 2.8$$

$$\text{II iteration: } x_2 = \frac{af(b) - bf(a)}{f(b) - f(a)} = \frac{2.7404 f(2.8) - 2.8 f(2.7404)}{f(2.8) - f(2.7404)}$$

$$x_2 = 2.7406$$

\therefore Required root $\boxed{x = 2.7404}$

3.b) Use an appropriate interpolation formula to compute $f(2.18)$ for the following data

x	1.7	1.8	1.9	2	2.1	2.2
$f(x)$	5.474	6.050	6.686	7.389	8.166	9.025

Solution: Here $x = 2.18$ is near the end value 2.2

Hence Newton's backward interpolation formula is appropriate

The backward difference table is as follows

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$	$\nabla^5 y$
1.7	5.474					
1.8	6.050	0.576				
1.9	6.686	0.636	0.06			
2	7.389	0.703	0.067	0.007		
2.1	8.166	0.777	0.074	0.007	0.001	
2.2	9.025	0.859	0.082	0.008		

Here $y_n = 9.025$, $\nabla y_n = 0.859$, $\nabla^2 y_n = 0.082$, $\nabla^3 y_n = 0.008$
 $\nabla^4 y_n = 0.001$, $\nabla^5 y_n = 0.001$

By Newton's Backward Interpolation formula

$$y = f(x) = y_n + \gamma \nabla y_n + \frac{\gamma(\gamma+1)}{2!} \nabla^2 y_n + \frac{\gamma(\gamma+1)(\gamma+2)}{3!} \nabla^3 y_n \\ + \frac{\gamma(\gamma+1)(\gamma+2)(\gamma+3)}{4!} \nabla^4 y_n + \frac{\gamma(\gamma+1)(\gamma+2)(\gamma+3)(\gamma+4)}{5!} \nabla^5 y_n$$

$$\text{Where } \gamma = \frac{x - x_n}{h} = \frac{2.18 - 2.2}{0.1} = -0.2$$

$$\begin{aligned}
 Y = f(2.18) &= 9.025 + (-0.2)(0.859) + \frac{(-0.2)(-0.2+1)}{2}(0.082) \\
 &\quad + \frac{(-0.2)(-0.2+1)(-0.2+2)}{6}(0.008) \\
 &\quad + \frac{(-0.2)(-0.2+1)(-0.2+2)(-0.2+3)}{24}(0.001) \\
 &\quad + \frac{(-0.2)(-0.2+1)(-0.2+2)(-0.2+3)(-0.2+4)}{120}(0.001) \\
 &= 9.025 - 0.1718 - 0.00656 - 0.000384 + 0.0004328 \\
 &\quad - 0.0172
 \end{aligned}$$

$$f(2.18) = 8.8466$$

$$\therefore \boxed{f(2.18) = 8.8466}$$

3.c) Use Weddle's rule to evaluate $\int_{-\pi/2}^{\pi/2} \cos x dx$
by dividing $[-\pi/2, \pi/2]$ into 6 equal parts

Solution: $a = -\pi/2, b = \pi/2, n = 6$. Let $y = \cos x$

$$\text{Length of each part, } h = \frac{b-a}{n} = \frac{\pi/2 + \pi/2}{6} = \frac{\pi}{6} = 30^\circ$$

The values of x and $y = \cos x$ are given by

x	$x_0 = -\pi/2 = 90^\circ$	$x_1 = x_0 + h = -60^\circ$	$x_2 = x_1 + h = -30^\circ$	$x_3 = x_2 + h = 0^\circ$
$y = \cos x$	$y_0 = \cos x_0 = 0$	$y_1 = \cos x_1 = 0.5$	$y_2 = \cos x_2 = 0.8660$	$y_3 = \cos x_3 = 1$
	$x_4 = x_3 + h = 30^\circ$	$x_5 = x_4 + h = 60^\circ$	$x_6 = x_5 + h = \pi/2 = 90^\circ$	
	$y_4 = \cos x_4 = 0.8660$	$y_5 = \cos x_5 = 0.5$	$y_6 = \cos x_6 = 0$	

Weddle's rule is given by

$$\int_a^b y dx = \frac{3h}{10} \sum_{i=0}^2 k y_i$$

$$\begin{aligned} \therefore \int_{-\pi/2}^{\pi/2} \cos x dx &= \frac{3h}{10} \sum_{i=0}^6 k y_i \\ &= \frac{3h}{10} [k y_0 + k y_1 + k y_2 + k y_3 + k y_4 + k y_5 + k y_6] \\ &= \frac{3h}{10} [y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + y_6] \\ &= \frac{3(\pi/6)}{10} [0 + 5(0.5) + 0.8660 + 6 + 0.8660 \\ &\quad + 5(0.5) + 0] \\ &= 12.0011 \end{aligned}$$

4(a) Find a real root of the equation $x^3+x^2+3x+4=0$ near $x=-1$ correct to four decimal places, by using Newton-Raphson method.

Solution: Let $f(x)=x^3+x^2+3x+4$.

We have to find the root near $x=-1$.

\therefore Let $x_0 = -1$. Also $f'(x) = 3x^2 + 2x + 3$

By Newton-Raphson formula.

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

I-Iteration:

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = -1 - \frac{f(-1)}{f'(-1)} = -1 - \frac{1}{3-2+3} = -1.25$$

II-Iteration:

$$\begin{aligned} x_2 &= x_1 - \frac{f(x_1)}{f'(x_1)} = -1.25 - \frac{f(-1.25)}{f'(-1.25)} \\ &= -1.25 - \frac{[(-1.25)^3 + (-1.25)^2 + 3(-1.25) + 4]}{[3(-1.25)^2 + 2(-1.25) + 3]} \end{aligned}$$

$$x_2 = -1.2229$$

III-Iteration.

$$\begin{aligned} x_3 &= x_2 - \frac{f(x_2)}{f'(x_2)} = -1.2229 - \frac{f(-1.2229)}{f'(-1.2229)} \\ &= -1.2229 - \frac{[(-1.2229)^3 + (-1.2229)^2 + 3(-1.2229) + 4]}{[3(-1.2229)^2 + 2(-1.2229) + 3]} \end{aligned}$$

$$x_3 = -1.2229$$

\therefore Required root is

$$\boxed{x = -1.2229}$$

4. b) Use an appropriate interpolation formula to compute $f(42)$ for the following data

x	40	50	60	70	80	90
$f(x)$	184	204	226	250	276	304

Here we shall find $f(42)$ using Newton's forward interpolation formula.

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
$x_0 = 40$	$y_0 = 184$	$\Delta y_0 = 20$	$\Delta^2 y_0 = 2$	
$x_1 = 50$	$y_1 = 204$	$\Delta y_1 = 22$	$\Delta^2 y_1 = 2$	$\Delta^3 y_0 = 0$
$x_2 = 60$	$y_2 = 226$	$\Delta y_2 = 24$	$\Delta^2 y_2 = 2$	$\Delta^3 y_1 = 0$
$x_3 = 70$	$y_3 = 250$	$\Delta y_3 = 26$	$\Delta^2 y_3 = 2$	$\Delta^3 y_2 = 0$
$x_4 = 80$	$y_4 = 276$	$\Delta y_4 = 28$	$\Delta^2 y_4 = 2$	
$x_5 = 90$	$y_5 = 304$			

We have Newton's forward interpolation formula

$$y = f(x) = y_0 + r\Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \dots$$

$$\text{Where } r = \frac{x - x_0}{h} = \frac{42 - 40}{10} = 0.2$$

$$\begin{aligned} y = f(42) &= 184 + (0.2)(20) + \frac{(0.2)(0.2-1)2}{2} \\ &= 187.84 \end{aligned}$$

$$\therefore \boxed{f(42) = 187.84}$$

4(c) Using Simpson's $\frac{1}{3}$ rd rule, evaluate $\int_0^3 \frac{dx}{(1+x)^2}$ by taking 6 equidistant ordinates

Solution: Here $a=0$, $b=3$, $n=6$.

$$\therefore h = \frac{b-a}{n} = \frac{3-0}{6} = 0.5. \text{ Let } y = \frac{1}{(1+x)^2}$$

The values of x and y are as follows

x	$x_0=0$	$x_1=x_0+h = 0.5$	$x_2=x_1+h = 1$	$x_3=x_2+h = 1.5$
$y = \frac{1}{(1+x)^2}$	$y_0 = \frac{1}{(1+x_0)^2} = 1$	$y_1 = \frac{1}{(1+x_1)^2} = \frac{4}{9}$	$y_2 = \frac{1}{(1+x_2)^2} = \frac{1}{4}$	$y_3 = \frac{1}{(1+x_3)^2} = \frac{4}{25}$
	$x_4=x_3+h = 2$	$x_5=x_4+h = 2.5$	$x_6=x_5+h = 3$	
	$y_4 = \frac{1}{(1+x_4)^2} = \frac{1}{9}$	$y_5 = \frac{1}{(1+x_5)^2} = \frac{4}{49}$	$y_6 = \frac{1}{(1+x_6)^2} = \frac{1}{16}$	

By Simpson's $\frac{1}{3}$ rd rule

$$\int_a^b y dx = \frac{h}{3} [(y_0+y_n) + 4(y_1+y_3+\dots) + 2(y_2+y_4+\dots)]$$

$$\begin{aligned} \therefore \int_0^3 \frac{dx}{(1+x)^2} &= \frac{0.5}{3} [(y_0+y_6) + 4(y_1+y_3+y_5) + 2(y_2+y_4)] \\ &= \frac{0.5}{3} [(1+\frac{1}{16}) + 4(\frac{4}{9} + \frac{4}{25} + \frac{4}{49}) + 2(\frac{1}{4} + \frac{1}{9})] \\ &= \frac{0.5}{3} [1.0625 + 0.6860 * 4 + 0.7222] \\ &= 0.7547 \end{aligned}$$

$$\boxed{\therefore \int_0^3 \frac{dx}{(1+x)^2} = 0.7547}$$

Module -03

5. a) Solve $\frac{d^3y}{dx^3} - 3\frac{dy}{dx} - 2y = 0$

Solution: We have $(D^3 - 3D - 2)y = 0$

A.E. is $m^3 - 3m - 2 = 0$.

$m = -1$ is the first root by inspection

$$m = -1 \quad \begin{array}{r} | 1 & 0 & -3 & -2 \\ \hline 0 & -1 & 2 & 2 \\ \hline 1 & -1 & -2 & 0 \end{array} \quad \text{by synthetic division.}$$

∴ Equation is $m^2 - m - 2 = 0 \Rightarrow m = -1, -2$

∴ $y = (c_1 + c_2 x)e^{-x} + c_3 e^{2x}$

5. b) Solve $(D^2 - 7D + 10)y = (1 + e^x)^2$

A.E. is $(m^2 - 7m + 10) = 0 \quad \therefore m = 2, 5$

∴ C.F. $y_c = c_1 e^{2x} + c_2 e^{5x}$

P.I. (y_p): Now $(D^2 - 7D + 10)y = (1 + e^x)^2 = 1 + 2e^x + e^{2x}$

$$\therefore y_p = \frac{1}{D^2 - 7D + 10} + 2 \frac{e^x}{D^2 - 7D + 10} + \frac{e^{2x}}{D^2 - 7D + 10}$$

$$\left. \begin{array}{l} \text{Type I, } a=0 \\ \text{Replace } D \text{ by } a=0 \end{array} \right\} \left. \begin{array}{l} \text{Type II, } a=1 \\ \text{Replace } D \text{ by } 1 \end{array} \right\} \left. \begin{array}{l} \text{Type III, } a=2 \\ \text{Replace } D \text{ by } 2 \\ \text{But denominator=} \end{array} \right\}$$

$$= \frac{1}{10} + \frac{2e^x}{(1-7+10)} + \frac{xe^{2x}}{2(2)-7}$$

$$= \frac{1}{10} + \frac{2e^x}{4} + \frac{xe^{2x}}{2(2)-7}$$

$$y_p = \frac{1}{10} + \frac{e^x}{2} - \frac{xe^{2x}}{3}$$

∴ G.S. is $y = y_c + y_p$

$$y = c_1 e^{2x} + c_2 e^{5x} + \frac{1}{10} + \frac{e^x}{2} - \frac{xe^{2x}}{3}$$

$$5.\text{c)} \text{ Solve } (\ddot{\alpha}^2 + 2\dot{\alpha} + 3)y = \sin x$$

$$\text{Solution } y = y_c + y_p = C.F + P.I$$

Solution: $y_c \text{ (C.F.)}$: Now $(\ddot{\alpha}^2 + 2\dot{\alpha} + 3)y = 0$

$$\text{A.E. is } m^2 + 2m + 3 = 0$$

$$m = -1 \pm 2i$$

$$\therefore y_c = e^x (c_1 \cos 2x + c_2 \sin 2x)$$

$y_p \text{ (P.I.)}$: Let $(\ddot{\alpha}^2 + 2\dot{\alpha} + 3)y = \sin x$

$$y = \frac{\sin x}{\ddot{\alpha}^2 + 2\dot{\alpha} + 3}, \quad \begin{array}{l} \text{Type ② where } a=1 \\ \text{Replace } \ddot{\alpha}^2 \text{ by } -a^2 = -1 \end{array}$$

$$\therefore y_p = \frac{\sin x}{-1 + 2\dot{\alpha} + 3}$$

$$= \frac{\sin x}{2\dot{\alpha} + 2} \times \frac{(2\dot{\alpha} - 2)}{(2\dot{\alpha} - 2)}$$

$$= \frac{(2\dot{\alpha} - 2) \sin x}{4\dot{\alpha}^2 - 4}, \quad \begin{array}{l} \text{Again replace} \\ \dot{\alpha}^2 \text{ by } -a^2 = -1 \end{array}$$

$$= \frac{(2\dot{\alpha} - 2) \sin x}{4(-1) - 4}$$

$$= \frac{2\dot{\alpha} \sin x - 2 \sin x}{-8}$$

$$y_p = \frac{2\cos x - 2\sin x}{-8} = \frac{1}{4} [\sin x - \cos x]$$

$$\therefore \text{G.S. } y = y_c + y_p$$

$$y = e^x (c_1 \cos 2x + c_2 \sin 2x) + \frac{1}{4} [\sin x - \cos x]$$

6.a) Solve $(D^3 - 2D^2 + 4D - 8)y = 0$

Solution: Auxiliary Equation is $m^3 - 2m^2 + 4m - 8 = 0$

$$m^2(m-2) + 4(m-2) = 0$$

$$(m-2)(m^2+4) = 0$$

$$m=2, m^2=-4$$

$$m=2, m=\pm 2i$$

$\therefore \boxed{y = C_1 e^{2x} + C_2 \cos 2x + C_3 \sin 2x}$ is the g.s.

6.b) Solve $\frac{d^2y}{dx^2} - 4y = \cosh(2x-1) + 3^x$.

Solution: G.S. $y = y_c + y_p = C.F + P.I$

C.F. (y_c): Let $\frac{d^2y}{dx^2} - 4y = 0 \Rightarrow (D^2 - 4)y = 0$

$$A.E. \text{ is } m^2 - 4 = 0 \Rightarrow m = 2, -2$$

$$\therefore y_c = C_1 e^{2x} + C_2 e^{-2x}$$

P.I. (y_p): Now $(D^2 - 4)y = \cosh(2x-1) + 3^x$

$$= \frac{1}{2} [e^{2x-1} + \bar{e}^{(2x-1)}] + 3^x$$

$$y_p = \frac{1}{2} \left[\frac{e^{2x-1}}{D^2 - 4} + \frac{\bar{e}^{(2x-1)}}{D^2 - 4} \right] + \frac{3^x}{D^2 - 4}$$

$$y_p = \frac{1}{2} [y_{p1} + y_{p2}] + y_{p3} \quad \text{--- (1)}$$

Now $y_{p1} = \frac{e^{2x-1}}{D^2 - 4}$, Type (1) $a=2$
 Replace D by $a=2$.
 But $Dx=0$

$$= \frac{x e^{2x-1}}{2D}$$

$$y_{p1} = \frac{x e^{2x-1}}{4}, \text{ Again replace } D \text{ by } 2$$

$$Y_{P_2} = \frac{e^{(2x-1)}}{\alpha^2 - 4}, \quad \text{Type O, } \alpha = 2$$

Replace α by $\alpha = -2$
But $Dx = 0$

$$Y_{P_2} = x \frac{e^{(2x-1)}}{2\alpha} = \frac{x e^{(2x-1)}}{-4}, \quad \text{Replace } \alpha \text{ by } \alpha = -2$$

and

$$Y_{P_3} = \frac{3^x}{\alpha^2 - 4} = \frac{e^{\log 3 x}}{\alpha^2 - 4} = \frac{(log 3)^x}{\alpha^2 - 4}, \quad \text{Type O, } \alpha = log 3$$

$$Y_{P_3} = \frac{e^{(\log 3)x}}{(\log 3)^2 - 4} \quad \text{Replace } \alpha \text{ by } \log 3$$

$$Y_{P_3} = \frac{3^x}{(\log 3)^2 - 4}$$

$$\therefore \text{Equation O is } Y_p = \frac{1}{2} (Y_{P_1} + Y_{P_2}) + Y_{P_3}$$

$$Y_p = \frac{x}{8} e^{2x-1} - \frac{x}{8} e^{-(2x-1)} + \frac{3^x}{(\log 3)^2 - 4}$$

$$\therefore \text{G.S. } Y = Y_c + Y_p$$

$$Y = C_1 e^{2x} + C_2 e^{-2x} + \frac{x}{8} e^{2x-1} - \frac{x}{8} e^{-(2x-1)} + \frac{3^x}{(\log 3)^2 - 4}$$

$$6) \text{ Solve } (D^2 + a^2) Y = \cos ax$$

$$\text{Solution: G.S. } Y = Y_c + Y_p$$

$$Y_c: \text{ Let } (D^2 + a^2) Y = 0$$

$$\text{A.E. is } m^2 + a^2 = 0 \Rightarrow m = \pm ai$$

$$Y_c = C_1 \cos ax + C_2 \sin ax$$

P.I.(Y_p): Let $(\omega^2 + a^2)y = \cos ax$

Type ② Replace ω^2 by $-a^2$

But denominator is zero

$$\therefore Y_p = \frac{x \cos ax}{2\omega} = \frac{x}{2} \int \cos ax dx$$

$$Y_p = \frac{x}{2a} \sin ax$$

$$\therefore \text{G.S. } Y = Y_c + Y_p = C_1 \cos ax + C_2 \sin ax + \frac{x}{2a} \sin ax.$$

Module - 04

7.a) Form the partial differential equation by eliminating the arbitrary constants from

$$\partial z = \frac{x^2}{a^2} + \frac{y^2}{b^2}$$

Solutions: Let $\partial z = \frac{x^2}{a^2} + \frac{y^2}{b^2} \quad \text{--- (1)}$

Differentiate (1) partially w.r.t x and y

$$\partial \frac{\partial z}{\partial x} = \frac{\partial x}{a^2} + 0 \Rightarrow \frac{\partial z}{\partial x} = \frac{x}{a^2} \quad \text{--- (2)}$$

$$\partial \frac{\partial z}{\partial y} = 0 + \frac{\partial y}{b^2} \Rightarrow \frac{\partial z}{\partial y} = \frac{y}{b^2} \quad \text{--- (3)}$$

Use (2) and (3) in Equation (1)

$$\partial z = x \left(\frac{\partial z}{\partial x} \right) + y \left(\frac{\partial z}{\partial y} \right)$$

$\partial z = x \left(\frac{\partial z}{\partial x} \right) + y \left(\frac{\partial z}{\partial y} \right)$ is the required
partial differential equation.

7. b) Form the partial differential equation by eliminating the arbitrary function from

$$z = f(y+2x) + g(y-3x)$$

Solution: Let $z = f(y+2x) + g(y-3x)$ — ①

Differentiate Eq ① partially w.r.t x and y

$$\frac{\partial z}{\partial x} = p = f'(y+2x) \cdot 2 - 3g'(y-3x)$$

$$\frac{\partial z}{\partial y} = q = f'(y+2x) + g'(y-3x)$$

$$\text{Also, } \frac{\partial^2 z}{\partial x^2} = 4f''(y+2x) + gg''(y-3x) = r \quad \text{— ②}$$

$$\frac{\partial^2 z}{\partial y^2} = t = f''(y+2x) + g''(y-3x) \quad \text{— ③}$$

$$\frac{\partial^2 z}{\partial x \partial y} = s = 2f''(y+2x) - 3g''(y-3x) \quad \text{— ④}$$

Now consider Eq ② + 3 × Eq ④

$$r + 3s = 10f''(y+2x) \quad \text{— ⑤}$$

Again now consider Eq ③ + 3 × Eq ④

$$s + 3t = 5f''(y+2x) \quad \text{— ⑥}$$

Now dividing ⑤ by ⑥

$$\frac{r+3s}{s+3t} = \frac{10}{5} = 2$$

$$r + 3s = 2s + 6t$$

$\boxed{r + s - 6t = 0}$ is the required

partial differential equation.

7.c) Solve $\frac{\partial^2 z}{\partial x \partial y} = \sin x \sin y$, for which $\frac{\partial z}{\partial y} = -2 \sin y$

when $x=0$ and $z=0$ when y is an odd multiple of $\pi/2$.

Solution: Here we first find z by integration and apply the given conditions to determine the arbitrary functions occurring as constant of integration.

$$\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = \sin x \cdot \sin y$$

Integrating w.r.t. x treating y as constant

$$\begin{aligned} \frac{\partial z}{\partial y} &= \int \sin x \sin y \, dx + f(y) \\ &= -\cos x \cdot \sin y + f(y) \quad \text{--- (1)} \end{aligned}$$

Integrating w.r.t. y treating x as constant

$$\begin{aligned} z &= \int -\cos x \sin y \, dy + \int f(y) \, dy + g(x) \\ z &= \cos x \cos y + \int f(y) \, dy + g(x) \quad \text{--- (2)} \end{aligned}$$

Also, by data, $\frac{\partial z}{\partial y} = -2 \sin y$ when $x=0$

$$\begin{aligned} \text{Equation (1)} \Rightarrow -2 \sin y &= -\sin y + f(y) \\ f(y) &= -\sin y \end{aligned}$$

$$\text{Also } \int f(y) \, dy = \int -\sin y \, dy = \cos y$$

\therefore Equation (2) is $z = \cos x \cos y + \cos y + g(x)$ --- (3)

Using the condition $z=0$ if $y=(2n+1)\pi/2$ in (3)

$$\begin{aligned} \text{we have, } 0 &= \cos x \cdot \cos((2n+1)\frac{\pi}{2}) + \cos((2n+1)\frac{\pi}{2}) + g(x) \\ 0 &= 0 + 0 + g(x) \Rightarrow g(x) = 0 \end{aligned}$$

Thus the solution of the PDE is

$$z = \cos x \cos y + \cos y = \cos y (\cos x + 1)$$

8. a) Form the partial differential equation by eliminating the arbitrary function from $f(xyz^2, xy+z)=0$

Solution: The above function is in the form $f(u,v)=0$

$$\text{where } u = xyz^2, \quad v = xy+z$$

$$\frac{\partial u}{\partial x} = y + 2z \frac{\partial z}{\partial x}, \quad \frac{\partial v}{\partial x} = 1 + \frac{\partial z}{\partial x}$$

$$\frac{\partial u}{\partial y} = x + 2z \frac{\partial z}{\partial y}, \quad \frac{\partial v}{\partial y} = 1 + \frac{\partial z}{\partial y}$$

$$\text{Now } f(u,v)=0$$

differentiating w.r.t x and y by applying chain rule

$$\frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x} = 0 \Rightarrow \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} = -\frac{\partial f}{\partial v} \frac{\partial v}{\partial x} \quad \text{--- (1)}$$

$$\frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial y} = 0 \Rightarrow \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} = -\frac{\partial f}{\partial v} \frac{\partial v}{\partial y} \quad \text{--- (2)}$$

Dividing (1) by (2)

$$\frac{\frac{\partial u}{\partial x}}{\frac{\partial u}{\partial y}} = \frac{\frac{\partial v}{\partial x}}{\frac{\partial v}{\partial y}}$$

$$\frac{y + 2z \frac{\partial z}{\partial x}}{x + 2z \frac{\partial z}{\partial y}} = \frac{1 + \frac{\partial z}{\partial x}}{1 + \frac{\partial z}{\partial y}}$$

$$(1 + \frac{\partial z}{\partial y})(y + 2z \frac{\partial z}{\partial x}) = (1 + \frac{\partial z}{\partial x})(x + 2z \frac{\partial z}{\partial y})$$

$$x + 2z \frac{\partial z}{\partial y} + x \frac{\partial z}{\partial x} + 2 \frac{\partial z}{\partial x} \frac{\partial z}{\partial y} =$$

$$= y + 2z \frac{\partial z}{\partial x} + \frac{\partial z}{\partial y} y + 2 \frac{\partial z}{\partial x} \frac{\partial z}{\partial y} =$$

$$\text{Thus } \frac{\partial z}{\partial x} (x - 2z) - \frac{\partial z}{\partial y} (y - 2z) + (x - y) = 0$$

$$\boxed{(1) \quad p(x-2z) - q(y-2z) + (x-y) = 0}$$

is the required P.D.E.

8. b)

Form the partial differential equation by eliminating the arbitrary functions from
 $z = xf_1(x+y) + f_2(x+y)$. — (1)

Solution: Differentiating partially w.r.t x and y

$$\frac{\partial z}{\partial x} = xf'_1(x+y) + f_1(x+y) + f'_2(x+y)$$

$$\frac{\partial z}{\partial y} = xf'_1(x+y) + f'_2(x+y)$$

$$\frac{\partial^2 z}{\partial x^2} = xf''_1(x+y) + 2f'_1(x+y) + f''_2(x+y) \quad — (2)$$

$$\frac{\partial^2 z}{\partial xy} = xf''_1(x+y) + f'_1(x+y) + f''_2(x+y) \quad — (3)$$

$$\frac{\partial^2 z}{\partial y^2} = xf''_1(x+y) + f''_2(x+y) \quad — (4)$$

Now using the RHS of (4) in (2) as well as in (3),

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 z}{\partial y^2} + 2f'_1(x+y) \quad — (5)$$

$$\frac{\partial^2 z}{\partial xy} = \frac{\partial^2 z}{\partial y^2} + f'_1(x+y) \quad — (6)$$

Multiplying (6) by 2 and subtracting from (5),

$$\frac{\partial^2 z}{\partial x^2} - 2 \frac{\partial^2 z}{\partial xy} = - \frac{\partial^2 z}{\partial y^2}$$

Thus $\boxed{\frac{\partial^2 z}{\partial x^2} - 2 \frac{\partial^2 z}{\partial xy} + \frac{\partial^2 z}{\partial y^2} = 0}$

Is the required P.D.E.

8. c) Solve $\frac{\partial^2 z}{\partial x \partial y} = \frac{x}{y}$ for which $\frac{\partial z}{\partial x} = \log_e x$

When $y=1$ and $z=0$ when $x=1$.

Solution: Since the condition is in terms of $\frac{\partial z}{\partial x}$, we shall use the fact that $\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial^2 z}{\partial y \partial x}$

and write the given PDE as $\frac{\partial}{\partial y}\left(\frac{\partial z}{\partial x}\right) = \frac{x}{y}$

Integrating w.r.t y treating x as constant

$$\frac{\partial z}{\partial x} = x \int \frac{1}{y} dy + f(x) = x \log y + f(x) \quad (1)$$

Integrating w.r.t x treating y as constant

$$z = \log y \int x dx + \int f(x) dx + g(y)$$

$$z = \frac{x^2}{2} \log y + \int f(x) dx + g(y) \quad (2)$$

By data, $\frac{\partial z}{\partial x} = \log_e x$ when $y=1$, Using this in (1)

$$\log x = x \log 1 + f(x) \text{ or } f(x) = \log x$$

$$\text{Also } \int f(x) dx = \int \log x dx = x \log x - x$$

Equation (2) is,

$$z = \frac{x^2}{2} \log y + x \log x - x + g(y) \quad (3)$$

Also by data, $z=0$ when $x=1$, Using this in (3)

$$0 = \frac{1}{2} \log y - 1 + g(y) \text{ or } g(y) = 1 - \frac{1}{2} \log y$$

Thus the solution is given by

$$z = \frac{x^2}{2} \log y + x \log x - x + 1 - \frac{1}{2} \log y$$

Module - 05

9. a) State the axiomatic definition of probability for any two arbitrary events A and B, prove that $P(A \cup B) = P(A) + P(B) - P(A \cap B)$

Solution: Axiomatic definition of probability:

If S is the sample space and E is the set of all events then to each event A in E we associate a unique real number $P = P(A)$ known as the probability of the event A, if the following axioms are satisfied

(1) $P(S) = 1$

(2) For every event A in E, $0 \leq P(A) \leq 1$

(3) If A_1, A_2, \dots, A_n are mutually exclusive events then

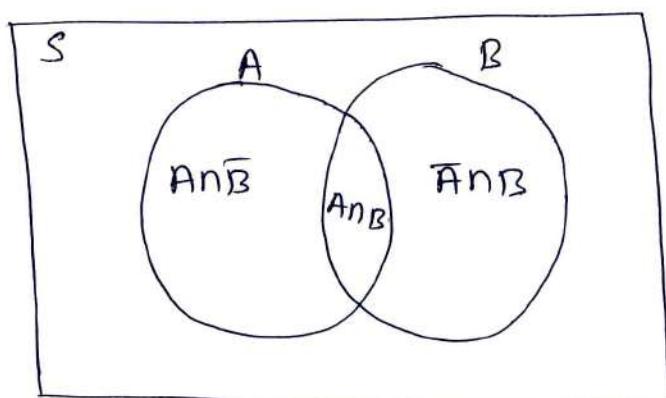
$$P(A_1 \cup A_2 \cup \dots \cup A_n) = P(A_1) + P(A_2) + \dots + P(A_n)$$

Addition Theorem:

If A and B are any two events then

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Proof: We prove the result using the following Venn diagram.



From the figure

$$A = (A \cap \bar{B}) \cup (A \cap B)$$

$$B = (\bar{A} \cap B) \cup (A \cap B)$$

$P(A) = P(A \cap \bar{B}) + P(A \cap B)$, since $A \cap \bar{B}$ and $A \cap B$ are disjoint.

$P(B) = P(\bar{A} \cap B) + P(A \cap B)$, since $\bar{A} \cap B$ and $A \cap B$ are disjoint.

$$\begin{aligned} \text{Now } P(A) + P(B) &= P(A \cap \bar{B}) + P(A \cap B) + P(\bar{A} \cap B) \\ &\quad + P(\bar{A} \cap \bar{B}) \end{aligned}$$

$$P(A) + P(B) = P(A \cup B) + P(A \cap B)$$

$$\text{Thus } \boxed{P(A \cup B) = P(A) + P(B) - P(A \cap B)}$$

9. b) The probability that a team wins a match is $3/5$. If this team play 3 matches in a tournament, what is the probability that the team (i) win and (ii) loose, all the matches.

Solution: Let W be the event of winning a match by the team.

$$P(W_1) = P(W_2) = P(W_3) = 3/5$$

$$\therefore P(\bar{W}_1) = P(\bar{W}_2) = P(\bar{W}_3) = 1 - 3/5 = 2/5$$

(i) Probability of winning all the matches
 $= P(W_1) \cdot P(W_2) \cdot P(W_3) = \frac{27}{125}$.

(ii) Probability of losing all the matches
 $= P(\bar{W}_1) \cdot P(\bar{W}_2) \cdot P(\bar{W}_3) = \frac{8}{125}$.

9. c) In an UG class of a reputed engineering college, 70% are boys and 30% are girls. 5% of boys and 3% of the girls are irregular to the classes. What is the probability of a student selected at random is irregular to the classes and what is the probability that the irregular student is a girl?

Solution: Probability of selecting a Boy = $P(B) = 70\% = 0.7$

Probability of selecting a girl = $P(G) = 30\% = 0.3$

Let I be the event of selecting an irregular student

$$\therefore P(I|B) = 5\% = 0.05, \quad P(I|G) = 3\% = 0.03$$

$$\begin{aligned} \text{Hence, } P(I) &= P(B) \cdot P(I|B) + P(G) \cdot P(I|G) \\ &= (0.7)(0.05) + (0.3)(0.03) \\ &= 0.044 \end{aligned}$$

probability of selecting an irregular student is 0.044.

Next we have to find $P(G|I)$ and by Bayes theorem

$$P(G|I) = \frac{P(G) P(I|G)}{P(I)} = \frac{(0.3)(0.03)}{0.044}$$

$$= 0.2045$$

∴ probability that the irregular student is a girl is 0.2045.

10. a) State and prove Bayes theorem

Statement:

Let $A_1, A_2, A_3, \dots, A_n$ be a set of exhaustive and mutually exclusive events of the sample space S with $P(A_i) \neq 0$ for each i . If A is any other event associated with A_i ,

$A \subset \bigcup_{i=1}^n A_i$ with $P(A) \neq 0$ then

$$P(A_i | A) = \frac{P(A_i) \cdot P(A | A_i)}{\sum_{i=1}^n P(A_i) P(A | A_i)}$$

Proof: We have

$$S = A_1 \cup A_2 \cup A_3 \cup \dots \cup A_n \text{ and } A \subset S$$

$$\therefore A = S \cap A = (A_1 \cup A_2 \cup A_3 \cup \dots \cup A_n) \cap A$$

Using distributive law in the RHS

$$A = (A_1 \cap A) \cup (A_2 \cap A) \cup (A_3 \cap A) \cup \dots \cup (A_n \cap A)$$

Since $A_i \cap A$ for $i=1$ to n are mutually exclusive, we have by applying the addition rule of probability

$$P(A) = P(A_1 \cap A) + P(A_2 \cap A) + \dots + P(A_n \cap A)$$

Now applying multiplication rule onto each term in the RHS we have

$$P(A) = P(A_1) \cdot P(A | A_1) + P(A_2) P(A | A_2) + \dots + P(A_n) \cdot P(A | A_n)$$

That is

$$P(A) = \sum_{i=1}^n P(A_i) P(A | A_i) \quad \text{---(1)}$$

The conditional probability of A_i for any i given A is defined by

$$P(A_i/A) = \frac{P(A_i \cap A)}{P(A)} = \frac{P(A_i) P(A/A_i)}{P(A)}$$

Using (1) in the denominators of RHS

$$\boxed{P(A_i/A) = \frac{\sum_{i=1}^n P(A_i) P(A/A_i)}{\sum_{i=1}^n P(A_i) P(A/A_i)}}$$

10. b) The chance that a doctor will diagnose a disease correctly is 60%. The chance that a patient will die after correct diagnosis is 40% and the chance of death by wrong diagnosis is 70%. If a patient dies, what is the chance that his disease was correctly diagnosed?

Solution: Let A be the event of correct diagnosis and B be the event of wrong diagnosis
 $\therefore P(A) = 0.6$ and $P(B) = 0.4$

Let E be the event that the patient dies.
 $\therefore P(E/A) = 0.4$ and $P(E/B) = 0.7$

We have to find $P(A/E)$ and By Baye's theorem

$$\begin{aligned} P(A/E) &= \frac{P(A) \cdot P(E/A)}{P(A) \cdot P(E/A) + P(B) \cdot P(E/B)} \\ &= \frac{(0.6)(0.4)}{(0.6)(0.4) + (0.4)(0.7)} = 0.4615 \end{aligned}$$

$$\boxed{P(A/E) = 0.4615}$$

10. c) Three students A, B, C write an entrance examination, their chances of passing are $\frac{1}{2}$, $\frac{1}{3}$ and $\frac{1}{4}$ respectively. Find the probability that (i) at least one of them passes (ii) at least two of them passes (iii) all of them passes.

Solution: Let E be the event of passing the examination by a student.

$$\therefore P(A) = \frac{1}{2}, P(B) = \frac{1}{3}, P(C) = \frac{1}{4}$$

$$P(\bar{A}) = \frac{1}{2}, P(\bar{B}) = \frac{2}{3}, P(\bar{C}) = \frac{3}{4}.$$

$$\text{(i) probability of at least one of them passes}$$

$$= 1 - \text{probability of none of them passing}$$

$$= 1 - \frac{1}{2} \cdot \frac{2}{3} \cdot \frac{3}{4} = \frac{3}{4}.$$

$$\text{(ii) probability of at least 2 of them passing}$$

$$= P(A) \cdot P(B) \cdot P(\bar{C}) + P(B) \cdot P(C) \cdot P(\bar{A}) + P(C) \cdot P(A) \cdot P(\bar{B})$$

$$+ P(A) \cdot P(B) \cdot P(C)$$

$$= \frac{3}{24} + \frac{1}{24} + \frac{2}{24} + \frac{1}{24} = \frac{7}{24}$$

$$\text{(iii) Probability of all of them passing}$$

$$= P(A) \cdot P(B) \cdot P(C)$$

$$= \frac{1}{2} \cdot \frac{1}{3} \cdot \frac{1}{4} = \frac{1}{24}.$$