

**Third Semester B.E./B.Tech. Degree Examination, Dec.2023/Jan.2024**  
**Mathematics-III for EE Engineering**

Time: 3 hrs.

Max. Marks: 100

- Note: 1. Answer any FIVE full questions, choosing ONE full question from each module.  
 2. VTU Formula Hand Book is permitted.  
 3. M : Marks , L: Bloom's level , C: Course outcomes.  
 4. Mathematics handbook is permitted.*

		<b>Module - 1</b>			<b>M</b>	<b>L</b>	<b>C</b>																			
<b>Q.1</b>	a.	Solve : $(D^4 + 8D^2 + 16)y = 0$ .			6	L1	CO1																			
	b.	Solve : $(D^3 - 3D + 2)y = 2\sinh x$			7	L2	CO1																			
	c.	Solve : $x^2y'' - 3xy' + 5y = 3\sin(\log x)$			7	L3	CO1																			
<b>OR</b>																										
<b>Q.2</b>	a.	Solve : $(D^4 - 4D^3 - 5D^2 - 36D - 36)y = 0$ .			6	L1	CO1																			
	b.	Solve : $\frac{d^3y}{dx^3} + 2\frac{d^2y}{dx^2} + \frac{dy}{dx} = \sin 2x$ .			7	L2	CO1																			
	c.	Solve : $(2x+1)^2 \frac{d^2y}{dx^2} - 2(2x+1) \frac{dy}{dx} - 12y = 3(2x+1)$ .			7	L3	CO1																			
<b>Module - 2</b>																										
<b>Q.3</b>	a.	Find the curve at best fit of the form $y = ax^n$ to the following data :			6	L2	CO2																			
			<table border="1"> <tr><td>x</td><td>1</td><td>2</td><td>3</td><td>4</td><td>5</td></tr> <tr><td>y</td><td>0.5</td><td>2</td><td>4.5</td><td>8</td><td>12.5</td></tr> </table>	x	1	2	3	4	5	y	0.5	2	4.5	8	12.5											
	x	1	2	3	4	5																				
y	0.5	2	4.5	8	12.5																					
b.	Calculate the coefficient of correlation and obtain the lines of regression for the following data :			7	L3	CO2																				
		<table border="1"> <tr><td>x</td><td>1</td><td>2</td><td>3</td><td>4</td><td>5</td><td>6</td><td>7</td><td>8</td><td>9</td></tr> <tr><td>y</td><td>9</td><td>8</td><td>10</td><td>12</td><td>11</td><td>13</td><td>14</td><td>16</td><td>15</td></tr> </table>	x	1	2	3	4	5	6	7	8	9	y	9	8	10	12	11	13	14	16	15				
x	1	2	3	4	5	6	7	8	9																	
y	9	8	10	12	11	13	14	16	15																	
c.	In a partially destroyed laboratory record of correlation data, following results only available : Variance of x is 9 and regression lines, $4x - 5y + 33 = 0$ ; $20x - 9y = 107$ . Find			7	L4	CO2																				
		(i) Mean value of x and y (ii) SD of y. (iii) Coefficient of correlation between x and y.																								
<b>OR</b>																										
<b>Q.4</b>	a.	Fit a curve of the form, $y = ax^2 + bx + c$ to the following data :			6	L2	CO2																			
			<table border="1"> <tr><td>x:</td><td>1</td><td>2</td><td>3</td><td>4</td><td>5</td></tr> <tr><td>y:</td><td>10</td><td>12</td><td>8</td><td>10</td><td>14</td></tr> </table>	x:	1	2	3	4	5	y:	10	12	8	10	14											
x:	1	2	3	4	5																					
y:	10	12	8	10	14																					
b.	If $\theta$ is the acute angle between the two regression lines relating the variables x and y, show that $\tan \theta = \left( \frac{1-r^2}{r} \right) \frac{\sigma_x \sigma_y}{\sigma_x^2 + \sigma_y^2}$ . Indicate the significance of the cases $r = 0$ and $r = \pm 1$			7	L2	CO2																				

Q.	Ten competitor's in a music contest ranked by 3 judges A, B, C in the following order. Use the rank correlation coefficient to decide which pair judges have the nearest approach to common test of music.	7	L3	C																																	
	<table border="1"> <tr> <td>A</td> <td>1</td> <td>6</td> <td>5</td> <td>10</td> <td>3</td> <td>2</td> <td>4</td> <td>9</td> <td>7</td> <td>8</td> </tr> <tr> <td>B</td> <td>3</td> <td>5</td> <td>8</td> <td>4</td> <td>7</td> <td>10</td> <td>2</td> <td>1</td> <td>6</td> <td>9</td> </tr> <tr> <td>C</td> <td>6</td> <td>4</td> <td>9</td> <td>8</td> <td>1</td> <td>2</td> <td>3</td> <td>10</td> <td>5</td> <td>7</td> </tr> </table>	A	1	6	5	10	3	2	4	9	7	8	B	3	5	8	4	7	10	2	1	6	9	C	6	4	9	8	1	2	3	10	5	7			
A	1	6	5	10	3	2	4	9	7	8																											
B	3	5	8	4	7	10	2	1	6	9																											
C	6	4	9	8	1	2	3	10	5	7																											

**Module - 3**

Q.5	a. Find the Fourier series for the function $f(x) = x^2$ in the interval $-\pi < x < \pi$ , hence deduce the $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$ .	6	L2	C																
	b. Expand the function $f(x) = x(\pi - x)$ over the interval $(0, \pi)$ in half range cosine Fourier series hence deduce that $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} = \frac{\pi^2}{12}$ .	7	L3	C																
Q.	The following table gives the variations of a periodic current A over a certain period T.	7	L3	C																
	<table border="1"> <tr> <td>t(sec)</td> <td>0</td> <td><math>\frac{T}{6}</math></td> <td><math>\frac{T}{3}</math></td> <td><math>\frac{T}{2}</math></td> <td><math>\frac{2T}{3}</math></td> <td><math>\frac{5T}{6}</math></td> <td>T</td> </tr> <tr> <td>A(amp)</td> <td>1.98</td> <td>1.30</td> <td>1.05</td> <td>1.30</td> <td>-0.88</td> <td>-0.25</td> <td>1.98</td> </tr> </table> <p>Show that there is a current part of 0.75 amp in the current A and obtain the amplitude of the first harmonic.</p>	t(sec)	0	$\frac{T}{6}$	$\frac{T}{3}$	$\frac{T}{2}$	$\frac{2T}{3}$	$\frac{5T}{6}$	T	A(amp)	1.98	1.30	1.05	1.30	-0.88	-0.25	1.98			
t(sec)	0	$\frac{T}{6}$	$\frac{T}{3}$	$\frac{T}{2}$	$\frac{2T}{3}$	$\frac{5T}{6}$	T													
A(amp)	1.98	1.30	1.05	1.30	-0.88	-0.25	1.98													

**OR**

Q.6	a. Find the Fourier expansion of the function $f(x) = (\pi - x)^2$ over the interval $0 \leq x \leq 2\pi$ . Hence deduce that $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$ .	7	L2	C																
	b. Expand the function $f(x) = \begin{cases} \frac{1}{4} - x & \text{for } 0 < x < \frac{1}{2} \\ 0 - \frac{3}{4} & \frac{1}{2} < x < 1 \end{cases}$ in the half range sine series.	6	L2	C																
	c. Find the constant term and the first harmonic in the Fourier series for $f(x)$ given by the table.	7	L3	C																
	<table border="1"> <tr> <td>x</td> <td>0</td> <td><math>\frac{\pi}{3}</math></td> <td><math>\frac{2\pi}{3}</math></td> <td><math>\pi</math></td> <td><math>\frac{4\pi}{3}</math></td> <td><math>\frac{5\pi}{3}</math></td> <td><math>2\pi</math></td> </tr> <tr> <td>f(x)</td> <td>1.0</td> <td>1.4</td> <td>1.9</td> <td>1.7</td> <td>1.5</td> <td>1.2</td> <td>1.0</td> </tr> </table>	x	0	$\frac{\pi}{3}$	$\frac{2\pi}{3}$	$\pi$	$\frac{4\pi}{3}$	$\frac{5\pi}{3}$	$2\pi$	f(x)	1.0	1.4	1.9	1.7	1.5	1.2	1.0			
x	0	$\frac{\pi}{3}$	$\frac{2\pi}{3}$	$\pi$	$\frac{4\pi}{3}$	$\frac{5\pi}{3}$	$2\pi$													
f(x)	1.0	1.4	1.9	1.7	1.5	1.2	1.0													

**Module - 4**

Q.7	a. Find the Fourier transform of the function, $f(x) = \begin{cases} 1 & \text{for }  x  \leq a \\ 0 & \text{for }  x  \geq a \end{cases}$ where a is a positive constant hence evaluate integrals, $\int \frac{\sin ax \cos ax}{x} dx$	6	L2	C
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	b.	Find the Fourier cosine transform of $f(x) = e^{-ax}$ , $a > 0$ , hence deduce that $\int_0^{\infty} \frac{\cos mx}{x^2 + a^2} dx = \frac{\pi}{2a} e^{-am}$	7	L3	CO4																
	c.	Find the inverse z-transform of $\frac{2z^2 + 3z}{(z+2)(z-4)}$	7	L3	CO4																
<b>OR</b>																					
Q.8	a.	Find the Fourier transform of $f(x) = e^{-\frac{x^2}{2}}$	6	L2	CO4																
	b.	Find the z-transform of $\sin n\theta$ and $\cos n\theta$ hence find $z \left\{ \cos \left( \frac{n\pi}{2} \right) \right\}$ and $z \left\{ \sin \left( \frac{n\pi}{2} \right) \right\}$	7	L3	CO4																
	c.	Solve the difference equation, $u_{n+2} - 5u_{n+1} + 6u_n = 2$ given $u_0 = 3$ , $u_1 = 7$ , using z-transforms.	7	L3	CO4																
<b>Module - 5</b>																					
Q.9	a.	Define (i) Type I and Type II errors. (ii) Confidence interval. (iii) Level of significance.	6	L1	CO5																
	b.	The probability that a pen manufactured by a company will be defective is 0.1. If 12 such pens are selected, find the probability that (i) Exactly 2 will be defective. (ii) At least 2 will be defective. (iii) None will be defective	7	L2	CO5																
	c.	In normal distribution, 31% of the items are under 45 and 8% are over 64. Find the mean and SD, given that $A(0.5) = 0.19$ and $A(1.4) = 0.42$ , where $A(Z)$ is the area under the standard normal curve from 0 to z.	7	L3	CO5																
<b>OR</b>																					
Q.10	a.	The pdf $P(x)$ of a variate $X$ is given by the table: <table border="1" style="margin-left: 20px;"> <tr> <td>x:</td> <td>0</td> <td>1</td> <td>2</td> <td>3</td> <td>4</td> <td>5</td> <td>6</td> </tr> <tr> <td>P(x):</td> <td>K</td> <td>3K</td> <td>5K</td> <td>7K</td> <td>9K</td> <td>11K</td> <td>13K</td> </tr> </table> For what value of K, does this represent a valid probability distribution? Also find $P(x < 4)$ , $P(x \geq 5)$ and $P(3 < x \leq 6)$ .	x:	0	1	2	3	4	5	6	P(x):	K	3K	5K	7K	9K	11K	13K	6	L2	CO5
x:	0	1	2	3	4	5	6														
P(x):	K	3K	5K	7K	9K	11K	13K														
	b.	Consider the sample consisting of nine numbers, 45, 47, 50, 52, 48, 47, 49, 53 and 51. The sample is drawn from a population whose mean is 47.5. Find whether the sample mean differs significantly from the population mean at 5% level of significance (Given $t_{0.05}(df = 8) = 2.31$ )	7	L3	CO5																
	c.	A die is thrown 60 times and the frequency distribution for the number appearing on the face $x$ is given by the table: <table border="1" style="margin-left: 20px;"> <tr> <td>x</td> <td>1</td> <td>2</td> <td>3</td> <td>4</td> <td>5</td> <td>6</td> </tr> <tr> <td>frequency</td> <td>15</td> <td>6</td> <td>4</td> <td>7</td> <td>11</td> <td>17</td> </tr> </table> Test the hypothesis that the die is unbiased. Given $\chi_{0.05}^2(5) = 11.07$ and $\chi_{0.01}^2(5) = 15.09$ .	x	1	2	3	4	5	6	frequency	15	6	4	7	11	17	7	L3	CO5		
x	1	2	3	4	5	6															
frequency	15	6	4	7	11	17															

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Department: Electrical & electronics engineering  
Semester: III<sup>rd</sup>

Subject with subject code: Mathematics III for EE streams

Name of Faculty: Prof. Akshata B. Patil

MODULE - 01

Q.1

We have,

$$D^4 + 8D^2 + 16 = 0$$

where,

$$D = d/dt$$

AE is,

$$m^4 + 8m^2 + 16 = 0$$

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

∴ roots are AE is  $\pm 2i, \pm 2i$

The roots are repeated & imaginary roots.

The solution is,

$y = (C_1 + C_2 t) \cos 2t + (C_3 + C_4 t) \sin 2t$  is the general solution.

6M

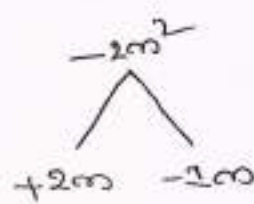
b)  $(D^3 - 3D + 2) y = 2 \sinh x$

AE is

$$m^3 - 3m + 2 = 0$$

Let  $m = 1$  is a root and assume to find another two roots by inspection method.

1	1	0	-3	2
		1	1	-2
	1	1	-2	0



$$\therefore m^2 + m - 2 = 0$$

$$m^2 + 2m - m - 2 = 0$$

$$m(m+2) - 1(m+2) = 0$$

$$(m-1)(m+2) = 0$$

$m = 1, -2$  are the roots.

7M

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

$$y_p = \frac{2 \sin hx}{D^3 - 3D + 2} = 2 \left[ \frac{e^x}{D^3 - 3D + 2} - \frac{e^{-x}}{D^3 - 3D + 2} \right]$$

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

$$P_1 = 2 \left[ \frac{e^x}{(1)^3 - 3(1) + 2} \right] \Rightarrow D = 0 \quad \& \quad P_2 = 2 \left[ \frac{e^{-x}}{(-1)^3 - 3(-1) + 2} \right]$$

$$P_1 = 2 \cdot \frac{x \cdot e^x}{3D^2 - 3} \quad [D = 1] \quad \& \quad P_2 = 2 \left[ \frac{e^{-x}}{-1 + 3 + 2} \right]$$

$$P_1 = 2 \cdot \frac{x \cdot e^x}{0} \quad [D = 0] \quad \& \quad P_2 = 2 \left[ \frac{e^{-x}}{4} \right]$$

$$P_1 = 2 \frac{x^2 \cdot e^x}{6D} \quad [D = 1] \quad \& \quad P_2 = \frac{e^{-x}}{2}$$

$$P_1 = 2 \cdot \frac{x^2 \cdot e^x}{6 \cdot 3} = \frac{x^2 e^x}{3}$$

Then,

$$y_p = P_1 + P_2$$

$$y_p = \frac{x^2 e^x}{3} - \frac{e^{-x}}{2}$$

Thus the general solution is,

$$y = y_c + y_p = (c_1 + c_2 t) e^t + c_3 e^{-2t} + \frac{x^2 e^x}{3} - \frac{e^{-x}}{2} \quad //$$

we have,

$$x^2 y'' - 3xy' + 5y = x^2 \sin(\log x) \quad \dots \quad (1)$$

Put,  
 $t = \log x$  or  $e^t = x$ .

Then we have,

$$xy' = D y, \quad x^2 y'' = D(D-1)y \quad \text{where } D = \frac{d}{dt}$$

$$[D(D-1) - 3D + 5]y = e^{2t} \sin t$$

$$(D^2 - 4D + 5)y = e^{2t} \sin t$$

AE is,

$$m^2 - 4m + 5 = 0 \text{ and by solving}$$

$$m = \frac{4 \pm \sqrt{16 - 20}}{2} = \frac{4 \pm 2i}{2} = 2 \pm i$$

$$y_c = e^{2t} (C_1 \cos t + C_2 \sin t)$$

$$y_p = \frac{e^{2t} \sin t}{D^2 - 4D + 5} \text{ Now } D \rightarrow D+2$$

$$y_p = e^{2t} \frac{\sin t}{(D+2)^2 - 4(D+2) + 5} = e^{2t} \frac{\sin t}{D^2 + 1}$$

$$y_p = e^{2t} \cdot t \cdot \frac{\sin t}{2D} = -\frac{e^{2t} \cdot t \cos t}{2}$$

Complete sol<sup>n</sup> is,

$$y = y_c + y_p$$

$$y = x^2 [C_1 \cos(\log x) + C_2 \sin(\log x)] - \frac{x^2 \log x \cos(\log x)}{2}$$

7M

$$2a. 4D^4 - 8D^3 - 7D^2 + 11D + 06 = 0$$

AE is

$$4m^4 - 8m^3 - 7m^2 + 11m + 06 = 0$$

$$\text{If } m = -1 : (-1)^4 - 4(-1)^3 - 5(-1)^2 - 36(-1) - 36 = 0$$

$m = -1$  is root by inspection. Now by synthetic division

-1	4	-8	-7	+11	+06
	0	-4	12	-5	-6
	4	-12	5	06	0

Now

$$4m^3 - 12m^2 + 5m + 6 = 0$$

$$\text{If } m = 2 : 32 - 48 + 10 + 6 = 48 - 48 = 0$$

$$2 \left| \begin{array}{cccc} 4 & -12 & 5 & 6 \\ 0 & 8 & -8 & -6 \\ \hline 4 & -4 & -3 & 0 \end{array} \right.$$

Now,

$$4m^2 - 4m - 3 = 0$$

$$4m^2 - 6m + 2m - 3 = 0$$

$$2m(2m-3) + 1(2m-3) = 0$$

$$(2m+1)(2m-3) = 0$$

$$m = -\frac{1}{2}, \frac{3}{2}$$

Hence the roots of the AE are  $-1, 2, -\frac{1}{2}, \frac{3}{2}$

Thus,

$y = C_1 e^{-x} + C_2 e^{2x} + C_3 e^{-x/2} + C_4 e^{3x/2}$  is the general sol<sup>n</sup>.

2b.  $\frac{d^2 y}{dx^2} + 4 \frac{dy}{dx} + 13y = \cos 2x.$

6M

we have,

$$[D^2 - 4D + 13]y = \cos 2x$$

AE is,

$$m^2 - 4m + 13 = 0$$

$$m = \frac{-(-4) \pm \sqrt{(-4)^2 - 4 \cdot 1 \cdot 13}}{2 \cdot 1} = 2 \pm 3i$$

$$y_c = e^{2x} (C_1 \cos 3x + C_2 \sin 3x)$$

$$y_p = \frac{\cos 2x}{D^2 - 4D + 13}$$

here,

$a = 2$  & hence replace  $D^2$  by  $-a^2 = -4$

$$y_p = \frac{\cos 2x}{-4 - 4D + 13} = \frac{\cos 2x}{9 - 4D}$$

Now multiply & divide by  $(9 + 4D)$

$$= \frac{(9 + 4D) \cos 2x}{(9 + 4D)(9 - 4D)} = \frac{9 \cos 2x + 4D(\cos 2x)}{81 - 16D^2}$$

$$= \frac{9 \cos 2x - 8 \sin 2x}{145}$$

Thus,

$$y = e^{2x} (C_1 \cos 3x + C_2 \sin 3x) + \frac{9 \cos 2x - 8 \sin 2x}{145}$$

$$2x \frac{dy}{dx} - 2(x+1) \frac{dy}{dx} - 12y = 3(2x+1)$$

Put,

$$t = \log(2x+1) \quad \text{or} \quad e^t = 2x+1$$

Then we have,

$$(2x+1)y' = 2Dy, \quad (2x+1)^2 y'' = 2 \cdot D(D-1)y$$

Further, the given eq<sup>n</sup> becomes.

$$[4D(D-1) - 4D - 12]y = 3e^t$$

$$[4D^2 - 4D - 4D - 12]y = 3e^t$$

$$4D^2 - 8D - 12 = 3e^t$$

A.E is,

$$4m^2 - 8m - 12 = 0$$

$$4m^2 - 12m + 4m - 12 = 0$$

$$4m(m-3) + 4(m-3) = 0$$

$$(m-3)(4m+4) = 0$$

$\therefore m = 3, -1$  are the roots of the equation.

$$y_c = C_1 e^{-x} + C_2 e^{3x}$$

P.I is,

$$y_p = \frac{3e^t}{4D^2 - 8D - 12} \quad D \Rightarrow 2$$

$$y_p = \frac{3e^t}{4(2)^2 - 8(2) - 12} \Rightarrow \frac{3e^t}{-16}$$

Thus the general solution is,

$$y = y_c + y_p \\ = C_1 e^{-x} + C_2 e^{3x} + \left\{ \frac{3e^t}{-16} \right\}$$

$$y = C_1 e^{-x} + C_2 e^{3x} + \frac{3(2x+1)}{-16} //$$



## MODULE - 02 :-

3a2 Consider,

$$y = ax^b$$

$\therefore \log_e y = \log_e a + b \log_e x$  and let  $Y = \log_e y$ ,  $A = \log_e a$ ,

$$X = \log_e x.$$

The normal equation associated with  $Y = A + bX$  are as follows.

$$\Sigma Y = nA + b \Sigma X$$

$$\Sigma XY = A \Sigma X + b \Sigma X^2 \quad (n=5)$$

x	y	$X = \log_e x$	$Y = \log_e y$	$XY$	$X^2$
1	0.5	0	-0.6931	0	0
2	2	0.6931	0.6931	0.4804	0.4804
3	4.5	1.0986	1.5041	1.6524	1.2069
4	8	1.3863	2.0794	2.8827	1.9218
5	12.5	1.6094	2.5257	4.0649	2.5902
		$\Sigma X = 4.7874$	$\Sigma Y = 6.1092$	$\Sigma XY = 9.0804$	$\Sigma X^2 = 6.1993$

The normal equations become

$$5A + 4.7874b = 6.1092$$

$$4.7874A + 6.1993b = 9.0804$$

on solving

$$A = -0.69315, \quad b = 2$$

$$\log_e a = A \Rightarrow a = e^A = e^{-0.69315} = 0.5$$

Thus,

$y = 0.5x^2$  is the required curve of fit.

20. We first compute  $\bar{x}$ ,  $\bar{y}$  and denote  $X = x - \bar{x}$ ,  $Y = y - \bar{y}$  to form the table.

Here,

$$\bar{x} = \frac{\sum x}{n} = \frac{45}{9} = 5 \quad ; \quad \bar{y} = \frac{\sum y}{n} = \frac{108}{9} = 12.$$

$$\therefore X = x - 5 \quad \text{and} \quad Y = y - 12.$$

The relevant table is as follows.

$x$	$y$	$X$	$Y$	$XY$	$X^2$	$Y^2$
1	9	-4	-3	12	16	09
2	8	-3	-4	12	09	16
3	10	-2	-2	4	04	04
4	12	-1	0	0	01	00
5	11	0	-1	0	0	01
6	13	1	1	1	1	01
7	14	2	2	4	4	04
8	16	3	4	12	9	16
9	15	4	3	12	16	09
				$\sum XY = 57$	$\sum X^2 = 60$	$\sum Y^2 = 60$

We shall consider regression lines

$$y = \frac{\sum XY}{\sum X^2} \cdot X \quad \text{and} \quad x = \frac{\sum XY}{\sum Y^2} \cdot Y$$

$$y - 12 = \frac{57}{60} (x - 5) \quad \& \quad x - 5 = \frac{57}{60} (y - 12)$$

$$y - 12 = 0.95 (x - 5) \quad \& \quad x - 5 = 0.95 (y - 12)$$

$$y - 12 = 0.95x - 4.75 \quad \& \quad x - 5 = 0.95y - 11.4$$

$$y = 0.95x + 7.25 \quad \& \quad x = 0.95y - 6.4$$

These are the regression lines and we compute  $r$  as the geometric mean of the regression coefficients

$$r = \sqrt{(\text{coeff of } x) (\text{coeff of } y)}$$

$$r = \sqrt{(0.95)(0.95)}$$

$$r = 0.9259$$

... lines are,

$$4x - 5y + 33 = 0$$

$$20x - 9y = 107$$

Solve the system of linear equation

$$4x - 5y = -33 \quad \text{--- (1)}$$

$$20x - 9y = 107 \quad \text{--- (2) multiply 1st eq by 5 to align the x coeff}$$

$$20x - 25y = -165 \quad \text{--- (3)}$$

Subtract eq (2) from eq (3) and simplify.

$$(20x - 25y) - (20x - 9y) = -165 - 107$$

$$-16y = -272$$

$$\boxed{y = 17}$$

Then

$$4x - 5(17) = -33$$

$$4x - 85 = -33 \quad \text{implies}$$

$$4x = 52 \Rightarrow \boxed{x = 13}$$

Hence the mean values are  $x = 13$  and  $y = 17$

ii) Finding S.D of  $Y$  regression line of  $Y$  on  $\bar{x}$  is  
The formula for regression line of  $Y$  on  $\bar{x}$  is

$$y - \bar{y} = \frac{\bar{xy}}{\bar{x}^2} (x - \bar{x})$$

The eq<sup>n</sup>  $4x - 5y + 33 = 0$  is equivalent to

$$y = \frac{4}{5}x + \frac{33}{5}$$

So the regression coefficient.

$$\bar{xy} = \frac{4}{5}$$

We know the variance  $X = 9$ .

$$\text{S.D } y = 2.4.$$

iii) coefficient of correlation

$$r = 0.6.$$

In normal equations associated with  $y = ax^2 + bx + c$  are as follows.

$$\sum y = a \sum x^2 + b \sum x + nc$$

$$\sum xy = a \sum x^3 + b \sum x^2 + c \sum x \quad (n=5)$$

$$\sum x^2 y = a \sum x^4 + b \sum x^3 + c \sum x^2$$

x	y	xy	x <sup>2</sup> y	x <sup>2</sup>	x <sup>3</sup>	x <sup>4</sup>
1	10	10	10	1	1	1
2	12	24	48	4	8	16
3	08	24	72	9	27	81
4	10	40	160	16	64	256
5	14	70	350	25	125	625
$\sum x$ = 15	$\sum y$ = 54	$\sum xy$ = 168	$\sum x^2 y$ = 640	$\sum x^2$ = 55	$\sum x^3$ = 225	$\sum x^4$ = 979

The normal equations become.

$$54 = 55a + 15b + 5c$$

$$168 = 225a + 55b + 15c$$

$$640 = 979a + 225b + 55c$$

on solving we get,

$$a = 0.7143, \quad b = -3.6857, \quad c = 14.$$

6M

b) we know that if  $\theta$  is acute, the angle between lines  $y = m_1x + c_1$  and  $y = m_2x + c_2$  is given by

$$\tan \theta = \frac{m_2 - m_1}{1 + m_1 m_2}$$

we have the line of regression

$$y - \bar{y} = r \frac{\sigma_y}{\sigma_x} (x - \bar{x}) \quad \dots \dots \dots (1)$$

$$\& \quad x - \bar{x} = r \frac{\sigma_x}{\sigma_y} (y - \bar{y})$$

We write the second of the equations

$$y - \bar{y} = \frac{\sigma_y}{r \cdot \sigma_x} (x - \bar{x}) \dots \dots \dots (2)$$

Slopes of eq<sup>n</sup> (1) & (2) are respectively

$$m_1 = \frac{r \cdot \sigma_y}{\sigma_x} \quad \text{and} \quad m_2 = \frac{\sigma_y}{r \cdot \sigma_x}$$

Substituting these in the formula for  $\tan \theta$  we have,

$$\tan \theta = \frac{\frac{\sigma_y}{r \sigma_x} - \frac{r \sigma_y}{\sigma_x}}{1 + \frac{r \sigma_y}{\sigma_x} \cdot \frac{\sigma_y}{r \sigma_x}}$$

$$= \frac{\frac{\sigma_y}{\sigma_x} \left( \frac{1}{r} - r \right)}{1 + \frac{\sigma_y^2}{\sigma_x^2}} = \frac{\frac{\sigma_y}{\sigma_x} \left( \frac{1-r^2}{r} \right)}{\frac{\sigma_x^2 + \sigma_y^2}{\sigma_x^2}}$$

Thus,

$$\tan \theta = \frac{\sigma_x \sigma_y}{\sigma_x^2 + \sigma_y^2} \left( \frac{1-r^2}{r} \right)$$

7M

4C] we shall compute  $\rho_{AB}$ ,  $\rho_{BC}$ ,  $\rho_{CA}$  with the help of the following table. where  $d$  is the difference in ranks

A	B	C	$d_{AB}^2$	$d_{BC}^2$	$d_{CA}^2$
1	3	6	4	9	25
6	5	4	1	1	4
5	8	9	9	1	16
10	4	8	36	16	4
3	7	1	16	36	4
2	10	2	64	64	0
4	2	3	4	01	1
9	1	10	64	81	1
7	6	5	1	01	4
8	9	7	1	4	1
			$\Sigma d_{AB}^2$ = 200	$\Sigma d_{BC}^2$ = 214	$\Sigma d_{CA}^2$ = 60

$$f = 1 - \frac{6 \sum d^2}{n(n^2-1)} \quad \text{and } n=10$$

$$f_{AB} = 1 - \frac{6 \times 200}{10(10^2-1)} = -0.21$$

$$f_{BC} = 1 - \frac{6 \times 214}{10(10^2-1)} = -0.297$$

$$f_{CA} = 1 - \frac{6 \times 60}{10(10^2-1)} = +0.636$$

It may be observed that  $f_{AB}$  and  $f_{BC}$  are negative which means their tastes (A & B ; B & C) are opposite. But  $f_{CA}$  is positive and is nearer to 1.

Thus we conclude that the judges C and A have the nearest approach to common taste of music.

FM

### MODULE - 03

5a.  $f(x) = x^2$

The required Fourier series expansion is

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx \quad \text{--- (1)}$$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 dx$$

$$a_0 = \frac{1}{\pi} \left[ \frac{x^3}{3} \right]_{-\pi}^{\pi} = \frac{1}{\pi} \left[ \frac{\pi^3}{3} - \frac{(-\pi)^3}{3} \right]$$

$$a_0 = \frac{2}{3} \pi^2$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx dx$$

$$a_n = \frac{1}{\pi} \left[ x^2 \left( \frac{\sin nx}{n} \right) - 2x \left( \frac{-\cos nx}{n^2} \right) + 2 \left( \frac{-\sin nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

$$a_n = \frac{2}{\pi n^2} \left[ x \cos nx \right]_{-\pi}^{\pi}$$

$$a_n = \frac{2}{\pi n^2} \left[ \pi \cos n\pi - (-\pi) \cos(-n\pi) \right]$$

$$= \frac{2}{\pi n^2} [2\pi] \cos n\pi = \frac{4}{n^2} (-1)^n$$

$$a_n = \frac{4}{n^2} (-1)^n$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \sin nx \, dx$$

$$b_n = \frac{1}{\pi} \left[ x^2 \left( -\frac{\cos nx}{n} \right) - 2x \left( -\frac{\sin nx}{n^2} \right) + 2 \left( \frac{\cos nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

$$b_n = 0$$

From eq) (i)

$$x^2 = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx$$

$$x^2 = \frac{\frac{2}{3}\pi^2}{2} + \sum_{n=1}^{\infty} \frac{4}{n^2} (-1)^n \cos nx$$

$$x^2 = \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \cos nx$$

GM

5b. Given

$$f(x) = x(\pi - x) \text{ in } (0, \pi)$$

The cosine half range series of  $f(x)$  is given by

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} f(x) \, dx \quad ; \quad a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx \, dx$$

consider,

$$a_0 = \frac{2}{\pi} \int_0^{\pi} x(\pi - x) \, dx$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} (\pi x - x^2) \, dx = \frac{2}{\pi} \left[ \pi \cdot \frac{x^2}{2} - \frac{x^3}{3} \right]_0^{\pi}$$

$$a_0 = \frac{2}{\pi} \left[ \pi \cdot \frac{\pi^2}{2} - \frac{\pi^3}{3} \right] = \frac{2}{\pi} \left[ \frac{\pi^3}{2} - \frac{\pi^3}{3} \right] = \frac{2}{\pi} \times \frac{\pi^3}{6}$$

$$\boxed{a_0 = \frac{\pi^2}{3}}$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} (\pi x - x^2) \cos nx \, dx$$

$$= \frac{2}{\pi} \left[ (\pi x - x^2) \cdot \left( \frac{\sin nx}{n} \right) - (\pi - 2x) \left( \frac{-\cos nx}{n^2} \right) + (-2) \left( \frac{-\sin nx}{n^3} \right) \right]_0^{\pi}$$

$$= \frac{2}{\pi} \left[ \frac{1}{n^2} \left\{ (\pi - 2x) \cos nx \right\}_0^{\pi} \right]$$

$$= \frac{2}{\pi} \left[ \frac{1}{n^2} \left\{ -\pi \cos n\pi - \pi \cos 0 \right\} \right]$$

$$= \frac{2}{\pi} \times \frac{-\pi}{n^2} \left[ \cos n\pi + 1 \right] = \frac{-2}{n^2} \left[ (-1)^n + 1 \right]$$

The required half range Fourier series expansion is

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx$$

$$f(x) = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \frac{-2}{n^2} \left[ 1 + (-1)^n \right]$$

$$f(x) = \frac{\pi^2}{6} - 2 \sum_{n=1}^{\infty} \frac{1}{n^2} \left( 1 + (-1)^n \right) //$$

7M

5c] Here the interval of  $x$  is  $(0 \leq x \leq 2\pi)$  and the values of  $y$  at  $x=0$  and  $x=2\pi$  must be same by the periodic property  $f(x+2\pi) = f(x)$ . In the given problem the values of  $y$  at  $x=0$  and  $2\pi$  both are given and we must omit one of them. Let us omit the last value. The values of  $x$  in degree are 0, 60, 120, 180, 240, 300, and  $N=6$

The relevant table is formulated below.



$x$	$y$	$y \cos x$	$y \cos 2x$	$y \cos 3x$	$y \sin x$	$y \sin 2x$	$y \sin 3x$
0	1.98	1.98	1.98	1.98	0	0	0
60	1.3	0.65	-0.65	-1.3	1.1258	1.1258	0
120	1.05	-0.525	-0.525	1.05	0.9093	-0.9093	0
180	1.3	-1.3	1.3	-1.3	0	0	0
240	-0.88	0.44	0.44	-0.88	0.76208	-0.76208	0
300	-0.25	-0.125	0.125	0.25	0.2165	0.2165	0
Total	4.5	1.12	2.67	-0.2	3.01368	-0.32908	0

$$a_0 = \frac{2}{N} \sum y = \frac{1}{3} (4.5) = 1.5$$

$$a_1 = \frac{2}{N} \sum y \cos x = \frac{1}{3} (1.12) = 0.3733$$

$$a_2 = \frac{2}{N} \sum y \cos 2x = \frac{1}{3} (2.67) = 0.89$$

$$a_3 = \frac{2}{N} \sum y \cos 3x = \frac{1}{3} (-0.2) = -0.0667$$

$$b_1 = \frac{2}{N} \sum y \sin x = \frac{1}{3} (3.01368) = 1.00456$$

$$b_2 = \frac{2}{N} \sum y \sin 2x = \frac{1}{3} (-0.32908) = -0.1097$$

$$b_3 = \frac{2}{N} \sum y \sin 3x = \frac{1}{3} (0) = 0$$

Fourier series upto third harmonic

$$y = \frac{a_0}{2} + (a_1 \cos x + b_1 \sin x) + (a_2 \cos 2x + b_2 \sin 2x) + (a_3 \cos 3x + b_3 \sin 3x)$$

Thus,

$$y = 0.75 + (0.3733 \cos x + 1.00456 \sin x) + (0.89 \cos 2x - 0.1097 \sin 2x) + (-0.0667 \cos 3x)$$

ex. The Fourier Series of period  $2\pi$  is given by

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

Consider,

$$f(x) = (\pi - x)^2$$

$$\begin{aligned} f(2\pi - x) &= (\pi - 2\pi - x)^2 \\ &= \cancel{\pi - \pi} (-\pi - x)^2 \\ &= [-(\pi - x)]^2 \\ &= (\pi - x)^2 \end{aligned}$$

$\therefore f(x)$  is even hence  $b_n = 0$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} f(x) dx$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} (\pi - x)^2 dx = \frac{2}{\pi} \left[ \frac{(\pi - x)^3}{3} \right]_0^{\pi} = \frac{1}{\pi} \left[ (\pi - \pi)^3 - (\pi - 0)^3 \right]$$

$$a_0 = \frac{1}{\pi} [0 - \pi^3] = -\pi$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx dx$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} (\pi - x)^2 \cos nx dx \quad \text{Applying Bernoulli's rule of Int}$$

$$a_n = \frac{2}{\pi} \left[ (\pi - x)^2 \cdot \frac{\sin nx}{n} - 2(\pi - x) \cdot (-1) \cdot \frac{\cos nx}{n^2} + 2 \cdot \frac{\sin nx}{n^3} \right]_0^{\pi}$$

$$a_n = \frac{2}{\pi} \left[ \frac{-2}{n^2} \left( (\pi - x) \cos nx \right)_0^{\pi} \right]$$

$$a_n = \frac{-4}{\pi n^2} \left[ 0 - \pi (-1)^n \right] = \frac{4}{\pi n^2} (-1)^n$$

Thus the required Fourier series is

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx$$

$$(\pi - x)^2 = -\frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{4}{\pi n^2} (-1)^n \cos nx$$

$$6b. f(x) = \begin{cases} \frac{1}{4} - x & \text{in } 0 < x < \frac{1}{2} \\ x - \frac{3}{4} & \text{in } \frac{1}{2} < x < 1 \end{cases}$$

$f(x)$  is defined in  $(0, 1)$ . Comparing with half range  $(0, l)$  we have  $l=1$ . The corresponding sine half range series is given by,

$$f(x) = \sum_{n=1}^{\infty} b_n \sin n\pi x \quad \text{where, } b_n = \frac{2}{1} \int_0^1 f(x) \sin n\pi x \, dx$$

$$b_n = 2 \left\{ \int_0^{\frac{1}{2}} \left( \frac{1}{4} - x \right) \sin n\pi x \, dx + \int_{\frac{1}{2}}^1 \left( x - \frac{3}{4} \right) \sin n\pi x \, dx \right\}$$

Applying Bernoulli's rule to each of the integrals.

$$b_n = 2 \left\{ \left[ \left( \frac{1}{4} - x \right) \cdot \frac{-\cos n\pi x}{n\pi} - (-1) \cdot \frac{-\sin n\pi x}{n^2 \pi^2} \right]_0^{\frac{1}{2}} \right.$$

$$\left. + \left[ \left( x - \frac{3}{4} \right) \cdot \frac{-\cos n\pi x}{n\pi} - 1 \cdot \frac{-\sin n\pi x}{n^2 \pi^2} \right]_{\frac{1}{2}}^1 \right\}$$

$$= 2 \left\{ \frac{-1}{n\pi} \left[ \left( \frac{1}{4} - x \right) \cos n\pi x \right]_0^{\frac{1}{2}} - \frac{1}{n^2 \pi^2} \left[ \sin n\pi x \right]_0^{\frac{1}{2}} \right.$$

$$\left. - \frac{1}{n\pi} \left[ \left( x - \frac{3}{4} \right) \cos n\pi x \right]_{\frac{1}{2}}^1 + \frac{1}{n^2 \pi^2} \left[ \sin n\pi x \right]_{\frac{1}{2}}^1 \right\}$$

$$= 2 \left\{ \frac{-1}{n\pi} \left( -\frac{1}{4} \cos \frac{n\pi}{2} - \frac{1}{4} \right) - \frac{1}{n^2 \pi^2} \left( \sin \frac{n\pi}{2} \right) \right.$$

$$\left. - \frac{1}{n\pi} \left( \frac{1}{4} \cos n\pi + \frac{1}{4} \cos \frac{n\pi}{2} \right) + \frac{1}{n^2 \pi^2} \left( 0 - \sin \frac{n\pi}{2} \right) \right\}$$

$$= 2 \left\{ \frac{1}{4n\pi} \left( \cos \frac{n\pi}{2} + 1 - \cos n\pi - \cos \frac{n\pi}{2} \right) - \frac{2}{n^2 \pi^2} \sin \frac{n\pi}{2} \right\}$$

$$= \frac{1}{2n\pi} \left\{ 1 - (-1)^n \right\} - \frac{4}{n^2 \pi^2} \sin \frac{n\pi}{2}$$

Thus the sine half range series is given by,

$$f(x) = \sum_{n=1}^{\infty} \left[ \frac{1}{2n\pi} \left\{ 1 - (-1)^n \right\} - \frac{4}{n^2 \pi^2} \sin \frac{n\pi}{2} \right] \sin n\pi x$$

$x$	$0$	$\pi/3$	$2\pi/3$	$\pi$	$4\pi/3$	$5\pi/3$	$2\pi$
$f(x)$	1.0	1.4	1.9	1.7	1.5	1.2	1.0

$f(x) = y$  in the interval  $0 \leq x \leq 2\pi$  the relevant table is prepared as below.

$x^\circ$	$y$	$\cos x$	$\sin x$	$y \cos x$	$y \sin x$
0	1	1	0	1	0
60	1.4	0.5	0.866	0.7	1.2124
120	1.9	-0.5	0.866	-0.95	1.6454
180	1.7	-1	0	-1.7	0
240	1.5	-0.5	-0.866	-0.75	-1.299
300	1.2	0.5	-0.866	0.6	-1.0392
Total	8.7			-1.1	0.5196

$$a_0 = \frac{2}{N} \sum y = \frac{2}{6} \times 8.7 = 2.9$$

$$a_1 = \frac{2}{N} \sum y \cos x = \frac{2}{6} (-1.1) = -0.367$$

$$b_1 = \frac{2}{N} \sum y \sin x = \frac{2}{6} (0.5196) = 0.1732$$

Thus the constant term  $a_0 = 2.9$ .

$$f(x) = a_0 + (a_1 \cos x + b_1 \sin x)$$

$$f(x) = 2.9 + (-0.367 \cos x + 0.1732 \sin x)$$

## Module IV :-

7a. Complex Fourier transform of  $f(x)$  is given by

$$F(u) = \int_{-a}^a f(x) e^{iux} dx.$$

$$F(u) = \int_{-a}^a 1 \cdot e^{iux} dx \quad \text{since } f(x) = \begin{cases} 1 & \text{for } -a \leq x \leq a \\ 0 & \text{otherwise} \end{cases}$$

$$F(u) = \left[ \frac{e^{iux}}{iu} \right]_{-a}^a = \frac{1}{iu} \{ e^{iua} - e^{-iua} \}$$

$$\begin{aligned} F(u) &= \frac{1}{iu} \{ (\cos au + i \sin au) - (\cos au - i \sin au) \} \\ &= \frac{1}{iu} (2i \sin au) = \frac{2 \sin au}{u} \end{aligned}$$

Thus,

$$F(u) = \frac{2 \sin au}{u}$$

Let us evaluate  $\int_0^a \frac{\sin x}{x} dx$

we have obtained  $F(u) = \frac{2 \sin au}{u}$

inverse Fourier transform is  $\frac{1}{2\pi} \int_{-\infty}^{\infty} F(u) e^{-iux} du = f(x)$

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{2 \sin au}{u} \cdot e^{-iux} du$$

$$= \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin au}{u} \cdot e^{-iux} du$$

Now, let put  $x=0$

$$\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin au}{u} du = 1$$

$$\frac{2}{\pi} \int_0^{\infty} \frac{\sin au}{u} du = 1$$

$$\therefore \int_0^{\infty} \frac{\sin au}{u} du = \frac{\pi}{2}$$

putting  $a=1$ ,  $\int_0^{\infty} \frac{\sin u}{u} du = \frac{\pi}{2}$

Thus by changing  $u$  to  $x$ , we have  $\int_0^{\infty} \frac{\sin x}{x} dx = \frac{\pi}{2}$

7b. we have,

$$F_c [e^{-ax}] = \frac{a}{a^2 + u^2}$$

$$\int_0^{\infty} e^{-ax} \cos ux \, dx = \frac{a}{a^2 + u^2} \quad \text{--- (1)}$$

Differentiating (1) wrt 'a' on both sides.

$$\int_0^{\infty} e^{-ax} (-x) \cos ux \, dx = \frac{(a^2 + u^2)(1) - 2a^2}{(a^2 + u^2)^2} = \frac{u^2 - a^2}{(a^2 + u^2)^2}$$

$$\int_0^{\infty} (x e^{-ax}) \cos ux \, dx = \frac{a^2 - u^2}{(a^2 + u^2)^2}$$

That is,

$$F_c [x e^{-ax}] = \frac{a^2 - u^2}{a^2 + u^2}$$

Further,

$$F_c [e^{-ax}] = \frac{a}{a^2 + u^2}$$

$$e^{-ax} = \frac{2}{\pi} \int_0^{\infty} \frac{a}{a^2 + u^2} \cos ux \, du, \text{ by inverse Cosine transform}$$

$$\int_0^{\infty} \frac{\cos ux}{a^2 + u^2} \, du = \frac{\pi}{2a} e^{-ax}$$

FM

7c. Let,

$$\bar{u}(z) = \frac{2z^2 + 3z}{(z+2)(z-4)}$$

$$\frac{\bar{u}(z)}{z} = \frac{2z+3}{(z+2)(z-4)}$$

Let,

$$\frac{2z+3}{(z+2)(z-4)} = \frac{A}{z+2} + \frac{B}{z-4}$$

$$\Rightarrow 2z+3 = A(z-4) + B(z+2)$$

Put,

$$z = -2 : -1 = A(-6) \quad \therefore A = 1/6$$

Put,

$$z = 4 : 11 = B(6) \quad \therefore B = 11/6$$

Hence,

$$\frac{\bar{u}(z)}{z} = \frac{1}{6} \cdot \frac{1}{z+2} + \frac{11}{6} \cdot \frac{1}{z-4}$$

$$\text{or } \bar{u}(z) = \frac{1}{6} \cdot \frac{z}{z+2} + \frac{11}{6} \cdot \frac{z}{z-4}$$

$$z^{-1} [\bar{u}(z)] = \frac{1}{6} z^{-1} \left[ \frac{z}{z+2} \right] + \frac{11}{6} z^{-1} \left[ \frac{z}{z-4} \right]$$

Thus,

$$z^{-1} [\bar{u}(z)] = a_n = \frac{1}{6} \{ (-2)^n + 11(4)^n \}$$

FM

8a.

$$\phi(u) = \int_0^{\infty} e^{-x^2/2} \cos ux \, dx \quad \text{--- (1)}$$

$$\phi'(u) = \int_0^{\infty} e^{-x^2/2} \frac{\partial}{\partial u} (\cos ux) \, dx$$

$$\phi'(u) = \int_0^{\infty} e^{-x^2/2} (-x \sin ux) \, dx$$

$$\phi'(u) = \int_0^{\infty} \sin ux (-x e^{-x^2/2}) \, dx$$

Now, integrating by parts.

$$\phi'(u) = \left[ \sin ux (e^{-x^2/2}) \right]_{x=0}^{\infty} - \int_0^{\infty} e^{-x^2/2} (u \cos ux) \, dx$$

$$= 0 - u \int_0^{\infty} e^{-x^2/2} \cos ux \, dx$$

$$\phi'(u) = -u \phi(u) \quad \text{or } \frac{\phi'(u)}{\phi(u)} = -u$$

$$\int \frac{\phi'(u)}{\phi(u)} \, du = -\int u \, du + C$$

$$\log \phi(u) = \left( -\frac{u^2}{2} \right) + C \quad \text{or } \phi(u) = e^{-\frac{u^2}{2} + C}$$

hence,  $\phi(u) = k e^{-\frac{u^2}{2}}$  where  $k = e^C$

To evaluate  $C$ , let us put  $u=0$

$$f(0) = k \quad \text{but, } \phi(0) = \int_0^{\infty} \frac{x^2}{e^{x^2/2}} dx \quad \text{from eq (1)}$$

Put,

$$x/\sqrt{2} = t \quad \therefore dx = \sqrt{2} dt$$

$$\phi(0) = \int_{t=0}^{\infty} e^{-t^2} \cdot \sqrt{2} dt \quad \text{but, } \int_0^{\infty} e^{-t^2} dt = \frac{\sqrt{\pi}}{2}$$

hence,

$$\phi(0) = \sqrt{\pi/2} = k$$

we now have,

$$\phi(u) = \sqrt{\pi/2} \cdot e^{-u^2/2}$$

GM

8b

$$Z_T [k^n] = \frac{z}{z-k}$$

Let,

$$k = e^{i\theta}$$

$$Z_T [(e^{i\theta})^n] = \frac{z}{z - e^{i\theta}}$$

$$Z_T [e^{in\theta}] = \frac{z}{z - e^{i\theta}} \times \frac{z - e^{-i\theta}}{z - e^{-i\theta}} \quad [$$

$$Z_T [\cos n\theta + i \sin n\theta] = \frac{z^2 - z e^{-i\theta}}{z^2 - z e^{-i\theta} - z e^{i\theta} + e^0}$$

$$Z_T [\cos n\theta] + i Z_T [\sin n\theta] = \frac{z^2 - z [\cos \theta - i \sin \theta]}{z^2 - z (e^{-i\theta} + e^{i\theta}) + 1}$$

$$Z_T [\cos n\theta] + i Z_T [\sin n\theta] = \frac{z^2 - z \cos \theta + i z \sin \theta}{z^2 - z (2 \cos \theta) + 1}$$

$$Z_T [\cos n\theta] + i Z_T [\sin n\theta] = \frac{z^2 - 2z \cos \theta}{z^2 - 2z \cos \theta + 1} + i \frac{z \sin \theta}{z^2 - 2z \cos \theta + 1}$$

equating real & imaginary part.

$$Z_T [\cos n\theta] = \frac{z^2 - 2z \cos \theta}{z^2 - 2z \cos \theta + 1}$$

$$Z_T [\sin n\theta] = \frac{z \sin \theta}{z^2 - 2z \cos \theta + 1}$$



Now find  $\cos(n\pi/2)$  &  $\sin(n\pi/2)$

$$\begin{aligned} Z_T \left[ \cos n\pi/2 \right]_{t=\pi/2} &= \frac{Z(Z - \cos \pi/2)}{Z^2 - 2Z(\cos \pi/2) + 1} \\ &= \frac{Z(Z-0)}{Z^2 - 0 + 1} = \frac{Z^2}{Z^2 + 1} \end{aligned}$$

$$Z_T \left[ \cos n\pi/2 \right] = \frac{Z^2}{Z^2 + 1}$$

$$Z_T \left[ \sin n\pi/2 \right]_{t=\pi/2} = \frac{Z \sin \pi/2}{Z^2 - 2Z(\cos \pi/2) + 1} = \frac{Z}{Z^2 - 0 + 1}$$

$$Z_T \left[ \sin n\pi/2 \right] = \frac{Z}{Z^2 + 1}$$

7M

80] Taking z-transform on both sides

$$Z_T(u_{n+2}) - 5Z_T(u_{n+1}) + 6Z_T(u_n) = Z_T(a)$$

$$Z^2 \{ \bar{u}(z) - u_0 - u_1 z^{-1} \} - 5Z \{ \bar{u}(z) - u_0 \} + 6\bar{u}(z) = 0$$

$$[Z^2 - 5Z + 6] \bar{u}(z) - u_0(Z^2 - 5Z) - u_1 Z = 0$$

$$[Z^2 - 5Z + 6] \bar{u}(z) = u_0(Z^2 - 5Z) + u_1 Z$$

$$\bar{u}(z) = u_0 \cdot \frac{Z^2 - 5Z}{Z^2 - 5Z + 6} + u_1 \cdot \frac{Z}{Z^2 - 5Z + 6}$$

$$Z_T^{-1} [\bar{u}(z)] = u_0 Z_T^{-1} \left[ \frac{Z^2 - 5Z}{(Z-2)(Z-3)} \right] + u_1 Z_T^{-1} \left[ \frac{Z}{(Z-2)(Z-3)} \right] \quad \text{--- (1)}$$

$$P(z) = \frac{Z^2 - 5Z}{(Z-2)(Z-3)}$$

$$\frac{P(z)}{Z} = \frac{Z-5}{(Z-2)(Z-3)} = \frac{A}{Z-2} + \frac{B}{Z-3}$$

$$Z-5 = A(Z-3) + B(Z-2)$$

$$\text{Put, } z=3 \quad \therefore -2 = B(1) \quad \therefore B = -2$$

$$z=2 \quad \therefore -3 = A(-1) \quad \therefore A = 3$$

7M

## ∴ Module 5 ∴

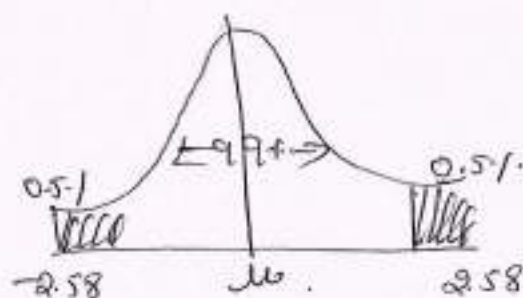
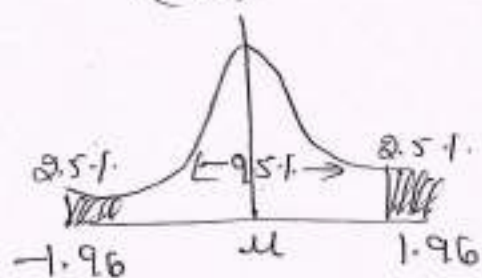
9a i] Type I Error :- If a hypothesis is rejected while it should have been accepted is known as Type I Error.

Type II Error :- If a hypothesis is accepted while it should have been rejected is known as Type II Error.

ii) confidence interval:

Suppose that we have normal population with mean  $\mu$  and S.D  $\sigma$ . If  $\bar{x}$  is the sample mean of a random sample size  $n$ , the quantity  $Z$  defined by

$$Z = \frac{\bar{x} - \mu}{(\sigma/\sqrt{n})}$$
 is called standard normal variate.



iii) Level of Significance:

The probability level below which we reject the hypothesis is known as the level of significance.

GM

1b) The probability of Defective per  $p = \frac{1}{10} = 0.1$  that is probability of Success  $P = 0.1$   
so that, probability of Non-defective per  
 $q = 1 - p = 1 - 0.1 = 0.9$  ;  $n = 12$

Here,

$$P(x) = {}^n C_x p^x q^{n-x}$$

$$P(x) = {}^{12} C_x (0.1)^x (0.9)^{12-x}$$

i)  $P$  [Exactly 2 are defective]

$$P(x=2) = {}^{12} C_2 (0.1)^2 (0.9)^{12-2}$$

$$= {}^{12} C_2 (0.1)^2 (0.9)^{10} = 0.2301$$

$$p(z) = 3 \cdot \frac{z}{z-2} - 2 \cdot \frac{z}{z-3}$$

$$z_T^{-1} [p(z)] = 3 z_T^{-1} \left[ \frac{z}{z-2} \right] - 2 z_T^{-1} \left[ \frac{z}{z-3} \right]$$

$$z_T^{-1} \left[ \frac{z^2 - 5z}{z^2 - 5z + 6} \right] = 3 \cdot 2^n - 2 \cdot 3^n \dots \dots \dots (2)$$

Next,

$$q(z) = \frac{z}{(z-2)(z-3)}$$

$$\frac{q(z)}{z} = \frac{1}{(z-2)(z-3)} = \frac{C}{z-2} + \frac{D}{z-3}$$

put,  $1 = C(z-3) + D(z-2)$

$$z=2 \quad ; \quad 1 = C(-1) \quad \therefore C = -1$$

$$z=3 \quad ; \quad 1 = D(1) \quad \therefore D = 1$$

$$q(z) = \frac{-z}{z-2} + \frac{z}{z-3}$$

$$z_T^{-1} [q(z)] = -z_T^{-1} \left[ \frac{z}{z-2} \right] + z_T^{-1} \left[ \frac{z}{z-3} \right]$$

$$z_T^{-1} \left[ \frac{z}{z^2 - 5z + 6} \right] = -2^n + 3^n \dots \dots \dots (3)$$

Using (2) & (3) in eqn (1)

$$z_T^{-1} [u(z)] = u_0 \{ 3 \cdot 2^n - 2 \cdot 3^n \} + u_1 \{ -2^n + 3^n \}$$

$$u_n = (3u_0 - u_1) 2^n + (-2u_0 + u_1) 3^n$$

Let,  $C_1 = 3u_0 - u_1$  and  $C_2 = -2u_0 + u_1$

Thus,  $u_n = C_1 \cdot 2^n + C_2 \cdot 3^n$ , where  $C_1$  &  $C_2$  are arbitrary constants is the general solution of the given D.E.

ii)  $P[\text{at least 2 are defective}]$

$$P(X > 2) = 1 - P(X < 2)$$

$$= 1 - [P(X=0) + P(X=1)]$$

$$= 1 - [{}_{12}C_1 (0.1)^1 (0.9)^{12-1} + {}_{12}C_0 (0.1)^0 (0.9)^{12-0}]$$

$$= 1 - [0.3765 + 0.2824]$$

$$= 1 - [0.65892]$$

$$P(X > 2) = 0.3410$$

iii) None of them are defective.

$$P(X=0) = {}_{12}C_0 (0.1)^0 (0.9)^{12-0}$$

$$P(X=0) = 0.2824.$$

9c) Let  $\mu$  and  $\sigma$  be the mean & S.D of the normal dist

By data,

$$P(X < 45) = 0.31 \quad \& \quad P(X > 64) = 0.08$$

we have standard normal variate.

$$Z = \frac{X - \mu}{\sigma} \quad \text{where } X = 45$$

$$Z = \frac{45 - \mu}{\sigma} = Z_1 \quad \& \quad X = 64, \quad Z = \frac{64 - \mu}{\sigma} = Z_2$$

we have

$$P(Z < Z_1) = 0.31$$

$$\text{and } P(Z > Z_2) = 0.08$$

$$0.5 + \phi(Z_1) = 0.31$$

$$\& \quad 0.5 - \phi(Z_2) = 0.08$$

$$\phi(Z_1) = -0.19$$

$$\& \quad \phi(Z_2) = 0.42$$

Referring to the normal probability table.

$$0.1915 (\approx 0.19) = \phi(0.5) \quad \& \quad 0.46192 (\approx 0.42) = \phi(1.4)$$

$$\phi(Z_1) = -\phi(0.5)$$

$$\text{and } \phi(Z_2) = \phi(1.4)$$

$$Z_1 = -0.5$$

$$\text{and } Z_2 = 1.4$$

$$\frac{45 - \mu}{\sigma} = -0.5$$

$$\text{and } \frac{64 - \mu}{\sigma} = 1.4$$

$$\mu - 0.5\sigma = 45$$

$$\text{and } \mu + 1.4\sigma = 64$$

By solving we get,

$$\mu = 50 \quad \& \quad \sigma = 10$$

Thus,

$$\text{mean} = 50 \quad \text{and} \quad \text{S.D} = 10$$

the probability distribution is valid if  $P(x) \geq 0$   
and  $\sum P(x) = 1$

Hence we must have  $k \geq 0$  and

$$k + 3k + 5k + 7k + 9k + 11k + 13k = 1$$

$$49k = 1 \Rightarrow \boxed{k = 1/49}$$

$$\begin{aligned} P(x < 4) &= P(0) + P(1) + P(2) + P(3) \\ &= \frac{1}{49} + 3 \times \frac{1}{49} + 5 \times \frac{1}{49} + 7 \times \frac{1}{49} \\ &= \frac{1}{49} + \frac{3}{49} + \frac{5}{49} + \frac{7}{49} \end{aligned}$$

$$P(x < 4) = \frac{16}{49}$$

$$\begin{aligned} P(x \geq 5) &= P(5) + P(6) \\ &= 11k + 13k = 24k = \frac{24}{49} \end{aligned}$$

$$\begin{aligned} P(3 < x \leq 6) &= P(4) + P(5) + P(6) \\ &= 9k + 11k + 13k \\ &= 33k \end{aligned}$$

$$P(3 < x \leq 6) = \frac{33}{49}$$

2] Let,

$$t = \frac{\bar{x} - \mu}{\sigma} \cdot \sqrt{n}$$

$$\mu = 47.5, \quad n = 9$$

$$\begin{aligned} \bar{x} &= \frac{\sum x}{n} = \frac{45 + 47 + 50 + 52 + 48 + 47 + 49 + 53 + 51}{9} \\ &= 49.11 \end{aligned}$$

$$\begin{aligned} V &= \frac{\sum (x - \bar{x})^2}{(n-1)} = \frac{(45 - 49.11)^2 + (47 - 49.11)^2 + (50 - 49.11)^2 + (52 - 49.11)^2}{8} \\ &\quad + \frac{(48 - 49.11)^2 + (47 - 49.11)^2 + (49 - 49.11)^2 + (53 - 49.11)^2 + (51 - 49.11)^2}{8} \end{aligned}$$

$$V = 6.8608$$

$$\sigma = \sqrt{V} = \sqrt{6.8608}$$

$$\sigma = 2.6193$$

$$t = \frac{49.11 - 47.5}{2.6193} \times \sqrt{9}$$

$$t = 1.845$$

2.306 Accepted at 5% level of significance

FM

log we have,

$$\chi^2 = \sum_{i=1}^n \frac{(O_i - E_i)^2}{E_i}$$

Assuming die is unbiased & the expected frequency for every face is

$$P(1) = P(2) = P(3) = P(4) = P(5) = P(6)$$

$$\text{expected frequency} = \frac{15 + 6 + 4 + 7 + 11 + 17}{6} = \frac{60}{6} = 10$$

$X_i$	$O_i$	$E_i$	$O_i - E_i$	$(O_i - E_i)^2$	$(O_i - E_i)^2 / E_i$
1	15	10	5	25	2.5
2	6	10	-4	16	1.6
3	4	10	-6	36	3.6
4	7	10	-3	9	0.9
5	11	10	1	1	0.1
6	17	10	7	49	4.9

$$\chi^2 = \sum_{i=1}^n \frac{(O_i - E_i)^2}{E_i}$$

$$E_i = 10$$

$$\chi^2 = \sum_{i=1}^6 \frac{(O_i - E_i)^2}{E_i} = 13.6$$

Now,

$\chi^2_{13.6} > 11.07$  ( $\chi^2_{0.05}$ ) Rejected at 5% level sign

$\chi^2 < 15.09$  ( $\chi^2_{0.01}$ ) Accepted at 1% level of significance

FM.



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