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Roll No

**MEIC/MEPE/MEHP/MEPS/MTPS/
MEDC/MEMT/MEVD-101**

M.E./M.Tech., I Semester

Examination, December 2020

Advanced Mathematics

Time : Three Hours

Maximum Marks : 70

Note: i) Attempt any five questions.

ii) All questions carry equal marks.

1. a) Solve by method of Separation of variables.

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

b) Find the numerical solution of Poisson's equation

$$\frac{\partial^2 U}{\partial x^2} + \frac{\partial^2 U}{\partial y^2} = f(x, y) \text{ using finite difference method.}$$

2. a) Prove that the Poisson's distribution is a limiting form of Binomial distribution when p (or q) is very small and n is very large so that the average number of successes np is a finite constant m (say).

b) A coin was tossed 400 times and the head turned up 316 times. Test the hypothesis that the coin is unbiased.

3. a) Define Stochastic process and Markov process with example.

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- b) In a railway marshalling yard, goods arrive at a rate of 30 trains per day. Assuming that the inter arrival time follows a exponential distribution and service time distribution is also exponential with the average 36 minutes. Then calculate :
- The mean queue size.
 - The probability that the queue size exceeds 10.
- If the input of trains increases to average 33 per day what will be change in (i) and (ii).
4. a) Define fuzzy set and membership functions with example.
- b) Verify De Morgan's law $(A \cup B)' = (A)' \cap (B)'$ for the fuzzy set given by
- $X = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$
- $A = \{(1, 0), (2, 0.1), (3, 0.3), (4, 0.5), (5, 1), (6, 0.2), (7, 0.4), (8, 0.6), (9, 0.8), (10, 0)\}$
- $B = \{(1, 0), (2, 0), (3, 0.2), (4, 0.4), (5, 0.6), (6, 0.8), (7, 1), (8, 0), (9, 0), (10, 0)\}$
5. a) Define mean time to failure and constant Hazard model. Find mean time to failure in constant Hazard model.
- b) The failure rate of a certain component is $h(t) = \lambda_0 t$ where λ_0 is a given constant. Determine the reliability $R(t)$ of the component.
6. a) The mean and variance of Binomial distribution are 4 and $\frac{4}{3}$ respectively. Find
- the probability of 2 successes.
 - the probability of more than two successes.

Contd...

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b) Consider the following Markov chain

$$P = \begin{pmatrix} 0.2 & 0.4 \\ 0.6 & 0.4 \end{pmatrix}$$

Determine $\alpha^{(1)}$, $\alpha^{(4)}$ given that $\alpha^{(0)} = (0.7, 0.3)$.

7. a) Write the short notes on the following:

- i) Theory of hypothesis
- ii) Haar transform

b) Let A and B be two fuzzy numbers whose membership functions are given by

$$A(x) = \begin{cases} \frac{(x+2)}{2} & \text{for } -2 < x \leq 0 \\ \frac{(2-x)}{2} & \text{for } 0 < x < 2 \\ 0 & \text{otherwise} \end{cases}$$

$$B(x) = \begin{cases} \frac{(x-2)}{2} & \text{for } 2 < x \leq 6 \\ \frac{(6-x)}{2} & \text{for } 0 < x < 6 \\ 0 & \text{otherwise} \end{cases}$$

Calculate the fuzzy numbers $A + B$, $A - B$, $A \cdot B$, $\frac{A}{B}$,
Min. (A, B) and Max. (A, B).

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8. Define each of the following :

- i) Null Hypothesis
- ii) Test of significance
- iii) Markov chain
- iv) Traffic intensity

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