18ELD11

First Semester M.Tech. Degree Examination, Jan./Feb. 2021 Advanced Engineering Mathematics

USN

Max. Marks: 100

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

Module-1

a. Show that the set M of all 2×2 matrices is a vector space over R.

Let U and W be any two sub spaces of a vector space V, then prove that $U \cap W$ is also a subspace of V. (07 Marks)

c. Let $T: V \to W$ be a linear transformation, then show that range of T is a subspace of W.

(06 Marks)

Define a subspace. Show that the linear sum of two subspace of a vector space V, is also a subspace of V. (07 Marks)

b. Define basics vectors If, α_1 , α_2 , α_3 are linearly independent in $V_n(R)$ then show that $(\alpha_1 + \alpha_2)$, $(\alpha_1 + \alpha_3)$ and $(\alpha_2 + \alpha_3)$ are linearly independent in $V_n(R)$. (07 Marks)

c. Let $T: \mathbb{R}^3 \to \mathbb{R}^3$ be a linear transformation defined by T(x, y, z) = (2y + z, x - 4y, 3x). Find the matrix of T relative to the basis $B = \{(1, 1, 1), (1, 1, 0), (1, 0, 0)\}.$

Transform the matrix $A = \begin{bmatrix} 2 & 1 \\ 4 & 2 \end{bmatrix}$ 2 to tridiagonal form by Given's method. (10 Marks)

Find an orthonormal basis of a subspace of R⁴ spanned by the vectors. $S = \{v_1 = (1, 1, 1, 1), v_2 = (1, 2, 4, 5), v_3 = (1, -3, -4, -2)\}$ by applying Gram-Schmidt orthogonalization process. (10 Marks)

Use the Given's method to find the eigen values and eigen vector corresponding to the

largest eigne value of the matrix A =

b. Apply the Gram-Schmidt orthogonalization process, to find an orthonormal basis of the subspace of R⁵ spanned by the vectors.

$$S = \begin{cases} v_1 = (1, 1, 1, 0, 1), & v_2 = (1, 0, 0, -1, 1) \\ v_3 = (3, 1, 1, -2, 3), & v_4 = (0, 2, 1, 1, -1) \end{cases}$$
 (10 Marks)

Module-3

5 a. Derive Euler's equation in the form $\frac{\partial f}{\partial y} - \frac{d}{dx} \left[\frac{\partial f}{\partial y'} \right] = 0$. (10 Marks)

b. Find a function y(x) for which $I = \int_{x}^{x} (x^2 + (y')^2) dx$ is stationary, given that $\int_{x}^{x} y^2 dx = 2$,

Any revealing of identification, appeal to evaluator and /or equations written eg, 42+8 = 50, will be treated as malpractice. Important Note: 1. On completing your answers, compulsorily draw diagonal cross lines on the remaining blank pages.

OR

- 6 a. Find the extremal of the functional $v = [x, y] = \int_{x_1}^{x_2} [y'')^2 = 2(y')^2 + y^2 2y \sin x dx$. (10 Marks)
 - b. Find the shape of the curve of the given perimeter enclosing maximum area. (10 Marks)

Module-4

- 7 a. A pair of dice is thrown twice. Find the probability of scoring 7 points.

 i) once ii) twice iii) atleast once.

 (07 Marks)
 - i) once ii) twice iii) atleast once. (07 Marks)
 b. A random variable X has the density function $P(x) = Kx^2e^{-x}$, x > 0. Find i) K ii) Mean iii) Variance. (07 Marks)
 - c. In a city, the daily consumption of electric power can be treated as a random variable having Erlang distribution with $\lambda = \frac{1}{2}$ and K = 3. If the power plant has the daily capacity of 12 million Kilowatt hours. What is the probability that this power is inadequate on any given day?

 (06 Marks)

OR

- 8 a. In a normal distribution 31% of the items are under 45 and 8% of the items are orver 64. Find the mean and standard deviation. [Given $\phi(1.4) = 0.42$, $\phi(0.5) = 0.19$]. (07 Marks)
 - b. A random variable X has the density function $f(x) = \begin{cases} \frac{x+1}{2} & : & -1 \le x \le 1 \\ 0 & : & Else \text{ where} \end{cases}$. Find the first
 - four central moments. (07 Marks)
 - c. The probability that an individual suffers a bad reaction from a certain injection is 0.001. Using Poisson distribution, find the probability that out of 2000 individuals.

 i) Exactly 3 ii) More than 2 suffer a bad reaction. (06 Marks)

Module-5

- 9 a. Show that the random process $X(t) = A\cos(\omega_0 t + \theta)$ is wide-sence stationary, If A and ω_0 are constants and θ is uniformly distributed random variable in $(0, 2\pi)$. (07 Marks)
 - b. The auto correlation function for a stationary Ergodic process with no periodic components is $R_{xx}(\tau) = 100 + \frac{10}{1 + 5\tau^2}$. Find the mean and variance of the process. (07 Marks)
 - c. Define: i) Stationary process ii) Strongly stationary process iii) Wide sence stationary process.

 (06 Marks)

OR

- 10 a. Define: i) Mean Erogdic process ii) Correlation Ergodic process iii) Distribution Ergodic process. (06 Marks)
 - b. Given a random variable Ω with density f(w) and another random variable ϕ uniformly distributed in $(-\pi, \pi)$ and independent of Ω and $x(t) = a \cos(\Omega t + \phi)$. Prove that x(t) is a wide sense stationary process. (07 Marks)
 - c. If x(t) is a Gaussian process with $\mu(t) = 10$ and $c(t_1, t_2) = 16$ $e^{-|t_1 t_2|}$, find the probability that i) $X(10) \le 8$ ii) $|X(10) X(6)| \le 4$. (07 Marks)