Fourth Semester B.E./B.Tech. Degree Examination, June/July 2025 Complex Analysis, Probability and Statistical Methods

Max. Marks: 100

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

Module-1

- a. Define analytic function and derive Cauchy-Riemann equations in polar form. (06 Marks)
 - b. If f(z) is analytic, show that:

Time: 3 brs.

$$\left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}\right] |f(z)|^2 = 4|f'(z)|^2. \tag{07 Marks}$$

c. Evaluate
$$\int_{c} \frac{e^{2z}}{(z+1)(z+2)} dz$$
, where c is the circle $|z| = 3$. (07 Marks)

- 2 a. Show that $f(z) = z + e^z$ is analytic, and hence find its derivative interms of z. (06 Marks)
 - b. Find the analytic function f(z) = u + iv, given that $u = x^2 y^2 + \frac{x}{x^2 + y^2}$ by Milne Thomson (07 Marks) method.
 - (07 Marks) c. State and prove Cauchy's integral formula.

Module-2

- 3 a. Show that $J_{-\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi x}} \cos x$. (06 Marks)
 - b. Obtain the series solution of Bessel's differential equation:

$$x^{2} \frac{d^{2}y}{dx^{2}} + x \frac{dy}{dx} + (x^{2} - n^{2})y = 0.$$
 (07 Marks)

c. Express $x^3 - 5x^2 + x + 2$ in terms of Legendre polynomials. (07 Marks)

4 a. Obtain the series solution of Legendre differential equation:

$$(1-x^2)\frac{d^2y}{dx^2} - 2x\frac{dy}{dx} + n(n+1)y = 0.$$
 (06 Marks)

b. Express $x^3 + 2x^2 - 4x + 5$ in terms of Legendre polynomial. (07 Marks)

c. Prove that $J_{\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi x}} \sin x$. (07 Marks)

Module-3

5 a. Find Karl Pearson's coefficient of correlation for the following data:

X	10	14	18	22	26	30
у	18	12	24	6	30	36

(06 Marks)

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b. Fit a straight line y = ax + b for the data:

X	5	10	15	20	25
у	16	19	23	26	30

(07 Marks)

c. Obtain the lines of regression and hence find the coefficient of correlation for the data:

X	1	2	3	4	5	6	7
у	9	8	10	12	11	13	14

(07 Marks)

6 a. Ten students got the following percentage of marks in two subjects x and y. Compute their rank correlation coefficient.

	Marks in x	78	36	98	25	75	82	90	62	65	39
400	Marks in y	84	51	91	60	68	62	86	58	53	47

(06 Marks)

b. Compute the means \bar{x} , \bar{y} and the correlation coefficient r from the given regression lines,

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

 $20x - 9y = 107$

20x - 9y = 107.

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(07 Marks)

c. Fit a Parabola $y = ax^2 + bx + c$ by the method of least squares for the following data:

X	2	4	6	8	10
у	3.07	12.85	31.47	57.38	91.29

(07 Marks)

Module-4

7 a. A random variable X has the following probability function:

X	0	1	2	3	4	5	. 6
P(X)	K	3K	5K	7K	9K	11K	13K

Find K.

Also find:

- i) $P(x \ge 5)$
- ii) $P(3 \le x \le 6)$.

(06 Marks)

b. Derive the mean and variance of Poisson distribution.

(07 Marks)

- c. The probability that a pen manufactured by a factory be defective is $\frac{1}{10}$. If 12 such pens are manufactured, what is the probability that:
 - i) Exactly two are defective
 - ii) Atleast two are defective
 - iii) None of them are defective.

(07 Marks)

OR

8 a. A random variable X has the density function:

$$f(x) = \begin{cases} kx^2 & -3 \le x \le 3 \\ 0 & \text{otherwise} \end{cases}$$

Evaluate K.

Also find:

- i) $P(1 \le x \le 2)$
- ii) $P(x \le 2)$

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iii) P(x > 1).

(06 Marks)

- b. The probability that an individual suffers a bad reaction from as injection is 0.001. Find the probability that out of 2000 individuals.
 - i) Exactly three
 - ii) More than 2 will get bad reaction.

(07 Marks)

c. In a normal distribution 31% of the items are under 45 and 8% over 64. Find the mean and S.D. Given A(0.5) = 0.19 and A(1.4) = 0.42. (07 Marks)

Module-5

9 a. The joint probability distributions of two random variables are given below:

	156 B	- N	
X	-4	2	7
4	1/8	1/4	1/8
5	1/4	1/8	1/8

Determine:

i) Marginal distributions of x and y

ii) E[X] and E[Y]

iii) Verify X and Y are independent.

(06 Marks)

b. Define:

i) Null hypothesis

ii) Type – I and Type – II errors

iii) Level of significance.

(07 Marks)

c. A certain stimules administered to each of 12 patients resulted in the following changes in the blood pressure, 5, 2, 8, -1, 3, 0, 6, -2, 1, 5, 0, 4. Can it be concluded that stimules will increase the blood pressure [t_{0.05} for 11 d.f is 2.201]. (07 Marks)

OR

10 a. The joint probability distribution of two random variables X and Y are given below:

	W		with the same of t
Y	-3	2	4
X		. (1 7
1	0.1	0.2	0.2
2	0.3	0.1	0.1

Determine:

- i) E(X) and E(Y)
- ii) E[X Y]
- iii) COV(X, Y).

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(06 Marks)

- b. Find the student 't' test for the following variable values in a sample of 8 are -4, -2, -2, 0, 2, 2, 3, 3. Taking the mean of the universe to be zero. (07 Marks)
- c. The theory predicts the proportion of beans in the four group A, B, C and D should be 9:3:3:1. In an experiment among 1600 beans, the number in the four groups were 882, 313, 287 and 118. The goodness of fit χ^2 values of above data is approximately equal to? $(\chi^2_{0.05} = 5.99)$.