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## GANPAT UNIVERSITY

# M. Tech. Semester I (EC) Regular Examination NOV-DEC 2015 3 EC 101: ESSENTIAL COMMUNICATION MATHEMATICS

[Max. Marks: 60 Max. Time: 3 Hrs.]

### Instructions:

- 1. This Question paper has two sections. Attempt each section in separate answer book.
- 2. Figures on right indicate marks.
- 3. Assume suitable data, if necessary.
- 4. Be precise and to the point in answering the descriptive questions.

(A) For four independent events  $A_1$ ,  $A_2$ ,  $A_3$ ,  $A_4$ , if  $P(A_3 \cap A_4) > 0$  show that 1

 $P(A_1 \cup A_2 \mid A_3 \cap A_4) = P(A_1 \cup A_2).$ 

The joint probability density function (pdf) of random variables X and Y is given by

$$f_{XY}(x,y) = k(2x+3y), \quad x = 0,1,2; \quad y = 1,2,3.$$

Find the value of k and all the marginal probabilities.

#### OR

- An urn contains 10 white and 3 black balls. Another urn contains 3 white and 5 blackballs. 1 (A) Two balls are drawn at random from the first urn and placed in the second urn and then I ball is taken at random from the latter. What is the probability that it is a white ball?
  - State the pdf of following distributions and find their mean and variance.
    - Uniform; ii) Poisson.
- What is a Moment Generating Function (MGM)? Find the MGM of exponential random 5 2 (A) variable.
  - Briefly explain the stationarity of Random Process.

### OR

- (A) Given the uncorrelated random variables X<sub>1</sub>, X<sub>2</sub> and X<sub>3</sub>, whose means are 2, 1 and 4 and 2 whose variance are 9, 20 and 12, find (i) mean and variance of X<sub>1</sub>-2X<sub>2</sub>+5X<sub>3</sub>, (ii) the covariance between  $X_1+5X_2$  and  $2X_2-X_3+5$ .
  - (B) State and prove the Tchebychev and Markov inequalities.
- For two independent random variables X and Y having identical uniform distributions in 6 3 (A) (0, 1), find (i) the joint pdf of (U, V), where U = X+Y and V=X-Y, (ii)Also find the marginal pdf of U and V.

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Show that the random process  $X(t)=A \cos(\omega t + \theta)$ , where  $\theta$  is uniformly distributed random variable in the range of  $(0, 2\pi)$  and A and  $\omega$ , t are constants, is weakly stationary random process.

## SECTION II

For which rational value of a does the following system have (i) no solutions (ii) exactly one solution (iii) infinitely many solutions?

$$x + 2y - 3z = 4$$
$$3x - y + 5z = 2$$

 $4x + y + (a^2 - 14)z = a + 2$ 

Determine explicitly the following products of  $3 \times 3$  elementary row matrices: (B) (i) $E_{12}E_{23}$  (ii)  $E_{12}(3)$  (iii)  $E_{12}^{-1}$  (iv)  $E_{3}(-2)$ .

Solve the following systems of linear equations by reducing the augmented matrix to 6 (A) reduced row-echelon form:

$$\begin{array}{rcl}
 x + y + z & = & 2 \\
 (i)2x + 3y - z & = & 8 \\
 x - y - z & = & -8
 \end{array}$$
(ii) 
$$\begin{array}{rcl}
 3x - y + /2 & = & 0 \\
 2x - y + 4z & = & 1/2 \\
 x - y + z & = & 1 \\
 6x - 4y + 10z & = & 3
 \end{array}$$

Let  $A = \begin{bmatrix} 1 & 2 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$ . Prove that A is non-singular, find A<sup>-1</sup>.

Prove the following: (A) 5 (i) If A is  $m \times n$  and B is  $n \times m$  such that  $AB = I_m$  and  $BA = I_n$ , the m = n.

(ii) If A, B and A + B are each nonsingular, prove that  $A(A+B)^{-1}B = B(A+B)^{-1}A = (A^{-1}+B^{-1})^{-1}$ 

Find the basis for the row space and column space of the matrix (B)

$$A = \begin{bmatrix} 1 & 3 & -5 & 1 & 5 \\ 1 & 4 & -7 & 3 & -2 \\ 1 & 5 & -9 & 5 & -9 \\ 0 & 3 & -6 & 2 & -1 \end{bmatrix}$$

$$OR$$

Find the eigenvalues and eigen vectors of the matrix 5

$$A = \begin{bmatrix} 2 & -2 & 5 \\ 1 & -6 & 4 \\ 1 & 3 & 2 \end{bmatrix}.$$

Find the least square solution of equation Ax=b, where (A)

 $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{bmatrix}, \quad b = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}.$ 

Explain how to use the LU factors of a nonsingular matrix A<sub>n×n</sub> to compute A<sup>-1</sup> 3 efficiently.