

**G 6313**

M.E. DEGREE EXAMINATION, MAY/JUNE 2007.

First Semester

Structural Engineering

MA 1602 — APPLIED MATHEMATICS

(Common to M.E. — Soil Mechanics and Foundation Engineering)

(Regulation 2005)

Time : Three hours

Maximum : 100 marks

Answer ALL questions.

PART A — (10 × 2 = 20 marks)

1. Find the Laplace transform of  $f(t) = \sin^3 2t$ .
2. Find the inverse Laplace transform of  $\frac{1}{(s+1)^2}$ .
3. Write the necessary condition for  $\int_{x_1}^{x_2} f(x, y, y') dx$  to be an extremum.
4. What is the necessary condition for  $\int_{x_1}^{x_2} f(x, y, y', y'') dx$  to be extremum.
5. Define random variable. Classify it.
6. Define correlation coefficient of random variables X and Y.
7. State any two properties of Maximum likelihood estimators.
8. State Invariance property of maximum likelihood estimators.
9. Define Fuzzy variable.
10. Define Fuzzy likelihood function.

PART B — (5 × 16 = 80 marks)

11. (a) (i) Find  $y(t)$  which satisfies the equation  $\frac{dy}{dt} + 4y + 5 \int_0^t y dt = e^{-t}$  when  $y(0) = 0$ . (8)

(ii) Find the inverse Laplace transform of the function  $\log\left(1 + \frac{w^2}{s^2}\right)$ . (8)

Or

(b) (i) Solve  $\frac{dx}{dt} + y = \sin t$ ;  $\frac{dy}{dt} + x = \cos t$  with  $x = 2$  and  $y = 0$  when  $t = 0$ . (8)

(ii) Solve the wave equation  $\frac{\partial^2 u}{\partial t^2} = c^2 \left(\frac{\partial^2 u}{\partial x^2}\right)$ ,  $x > 0, t > 0$  where  $u(x, 0) = 0, u_t(x, 0) = 0, x > 0$  and  $u(0, t) = F(t), \lim_{x \rightarrow \infty} u(x, t) = 0, t > 0$ . (8)

12. (a) (i) Find the extremals of the functional  $\int_{x_0}^{x_1} (y'^2/x^3) dx$ . (6)

(ii) Solve the boundary value problem  $y'' - y + x = 0$  ( $0 \leq x \leq 1$ ),  $y(0) = y(1) = 0$  by Rayleigh-Ritz method. (10)

Or

(b) (i) On which curve the functional  $\int_0^{\pi/2} (y'^2 - y^2 + 2xy) dy$  with  $y(0) = 0$  and  $y(\pi/2) = 0$ , be extremized? (8)

(ii) Find the curves on which the functional  $\int_0^1 [(y')^2 + 12xy] dx$  with  $y(0) = 0$  and  $y(1) = 1$  can be extremised. (8)

13. (a) (i) A random variable  $X$  has the following probability distribution

$X:$	-2	-1	0	1	2	3
$p(X):$	0.1	$K$	0.2	$2K$	0.3	$3K$

- (1) Find  $K$
- (2) Evaluate  $P(X < 2)$  and  $P(-2 < X < 2)$
- (3) Find the cumulative distribution function of  $X$  and
- (4) Evaluate the mean of  $X$ . (8)

- (ii) Find the regression equation of  $X_1$  on  $X_2$  and  $X_3$  given the following results :

Trait	Mean	Standard deviation	$r_{12}$	$r_{23}$	$r_{31}$
$X_1$	28.02	4.42	+0.80	-	-
$X_2$	4.91	1.10	-	-0.56	-
$X_3$	594	85	-	-	-0.40

where  $X_1$  = Seed per acre,  $X_2$  = rainfall in inches  
 $X_3$  = Accumulated temperature above 42°F. (8)

Or

- (b) (i) From the following data, find

- (1) The two regression equations
- (2) The coefficient of correlation between the marks in economics and statistics
- (3) The most likely marks in statistics when marks in Economics are 30.

Marks in Economics : 25 28 35 32 31 36 29 38 34 32

Marks in Statistics : 43 46 49 41 36 32 31 30 33 39

(8)

- (ii) A random variable  $X$  has the following probability distribution :

$X$	0	1	2	3	4	5	6	7
$p(X)$	0	$K$	$2K$	$2K$	$3K$	$K^2$	$2K^2$	$7K^2 + K$

Find

- (1) the value of  $K$
- (2)  $P(1.5 < X < 4.5 / X > 2)$  and
- (3) the smallest value of  $\lambda$  for which  $P(X \leq \lambda) > \frac{1}{2}$ . (8)

14. (a) (i) Find the maximum likelihood estimate for the parameter  $\lambda$  of a Poisson distribution on the basis of a sample of size  $n$ . Also find its variance. (8)

- (ii) For the double Poisson distribution :

$$p(x) = p(X=x) = \frac{1}{2} \cdot \frac{e^{-m_1} m_1^x}{x!} + \frac{1}{2} \cdot \frac{e^{-m_2} m_2^x}{x!}; x=0,1,2,\dots$$

Show that the estimates for  $m_1$  and  $m_2$  by the method of moments are  $\mu'_1 \pm \sqrt{\mu'_2 - \mu'_1 - \mu_1'^2}$ . (8)

Or

- (b) (i) Prove that the maximum likelihood estimate of the parameter  $\alpha$  of a population having density function :

$$\frac{2}{\alpha^2}(\alpha - x), 0 < x < \alpha$$

for a sample of unit size is  $2x$ ,  $x$  being the sample value. Show also that the estimate is biased. (8)

- (ii) Let  $x_1, x_2, x_3, \dots, x_n$  be a random sample from the uniform distribution with p.d.f.

$$f(x, \theta) = \frac{1}{\theta}, 0 < x < \theta, \theta > 0 \\ = 0, \text{ elsewhere}$$

Obtain the maximum likelihood estimator for  $\theta$ . (8)

15. (a) Discuss Fuzzy algorithm in neural sets. (16)

Or

- (b) Discuss Fuzzy genetic algorithms. (16)

Tim

1.

2.

3.

4.

5.

6.

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8.

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