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(Residential Autonomous College under University of Calcutta)

B.A./B.SC. SIXTH SEMESTER EXAMINATION, MAY 2015

THIRD YEAR

MATHEMATICS (Honours)

Paper : VII

Date : 27/05/2015

Time : 11 am – 3 pm

Full Marks : 100

[Use a separate Answer Book for each Group]

Group – A

Unit – I

[Answer any three questions]

1. a) Find the Fourier series of the periodic function f with period 2π defined as $f(x) = e^x - e^{-x}$, $x \in [-\pi, \pi]$ and hence show that, $\frac{1}{1^2+1} - \frac{3}{3^2+1} + \frac{5}{5^2+1} - \frac{7}{7^2+1} + \dots = \frac{\pi}{4 \cosh \frac{\pi}{2}}$. [4]
b) State the Dirichlet's conditions for expansion into Fourier Series of a function. [3]
c) Show that for all values of x in $[-\pi, \pi]$, $\cos kx = \frac{\sin k\pi}{\pi} \left[\frac{1}{k} + \sum_{n=1}^{\infty} \frac{(-1)^n 2k \cos nx}{k^2 - n^2} \right]$ where $0 < k < 1$. [3]
2. a) By changing the order of integration, prove that $\int_0^1 dx \int_0^{\sqrt{1-x^2}} \frac{dy}{(1+e^y)\sqrt{1-x^2-y^2}} = \frac{\pi}{2} \log \left[\frac{2e}{1+e} \right]$. [4]
b) Evaluate $\iint_E y dx dy$ over the region E in the first quadrant bounded by x -axis, the curves $x^2 + y^2 = a^2$, $y^2 = bx$. [2]
c) Show that $\iint_E x^{\frac{1}{2}} y^{\frac{1}{3}} (1-x-y)^{\frac{2}{3}} dx dy = \frac{\Gamma\left(\frac{5}{3}\right) \Gamma\left(\frac{4}{3}\right) \Gamma\left(\frac{3}{2}\right)}{\Gamma\left(\frac{9}{2}\right)}$ where E is the triangle bounded by $x=0$, $y=0$ and $x+y=1$. [4]
3. a) Find the surface area of the part of the plane $\frac{x}{a} + \frac{y}{b} + \frac{z}{c} = 1$ which lies between the co-ordinate planes. [2]
b) Show that the volume of the solid bounded by the cylinder $x^2 + y^2 = 2ax$ and the paraboloid $x^2 + z^2 = 4ax$ is $(3\pi+8) \frac{2a^3}{3} \cdot (a > 0)$. [4]
c) Prove that $\iiint_E \frac{dx dy dz}{\sqrt{1-x^2-y^2-z^2}} = \pi^2$ where E is the region bounded by the interior of the sphere $x^2 + y^2 + z^2 = 1$. [4]
4. a) Show that $\int_0^{\frac{\pi}{2}} \frac{x^m}{\sin^n x} dx$ is convergent if and only if $n < 1+m$. [3]
b) Prove that $\sqrt{\pi} \Gamma(2x) = 2^{2x-1} \Gamma(x) \Gamma\left(x + \frac{1}{2}\right)$ for $x > 0$. [3]

c) Prove that $\beta(m, n) = \frac{\Gamma(m)\Gamma(n)}{\Gamma(m+n)}$ for $m, n > 0$. [4]

5. a) Show that $\int_1^{\infty} \frac{\sin x}{x^p} dx$ converges for $p > 0$. [3]

b) Examine the convergence of the improper integral $\int_0^{\pi} \frac{dx}{\cos \alpha - \cos x}$, $0 \leq \alpha \leq \pi$. [3]

c) If f and g be two positive valued functions in $[a, b]$ such that both have infinite discontinuity at 'a' only, both are integrable on $[a + \varepsilon, b]$, $0 < \varepsilon < b - a$ and $\lim_{x \rightarrow a+} \frac{f(x)}{g(x)} = \ell$, where ℓ is a non zero finite number, prove that $\int_a^b f(x) dx$ and $\int_a^b g(x) dx$ converge or diverge together. [4]

Unit – II

[Answer any two questions]

6. a) If a, b are integers; not both zero, then there exists integers u, v such that $\gcd(a, b) = au + bv$. [4]

b) Prove that the total number of positive divisors of a positive integer n is odd if and only if n is a perfect square. [4]

c) Find the number of zeros at the right end of the integer $(141)!$. [2]

7. a) Let $a > 1$, be a positive integer. Prove that $n \mid \phi(a^n - 1)$, where $n \in \mathbb{N}$. [4]

b) If p be a prime then prove that $(p-1)! + 1 \equiv 0 \pmod{p}$ [3]

c) For any prime $p > 3$, prove that 13 divides $10^{2p} - 10^p + 1$. [3]

8. a) Solve the system of lineal congruences $x \equiv 2 \pmod{5}$, $x \equiv 3 \pmod{7}$, $x \equiv 5 \pmod{8}$. [4]

b) State and prove Möbius inversion formula. [4]

c) Let $p = p_1 p_2 \dots p_n$, the product of first n primes. Show that $p+1$ and $p-1$ are not perfect squares. [2]

Group – B

Unit – I

[Answer any three questions]

9. a) For n events A_1, A_2, \dots, A_n connected with random experiment E , show that $P(A_1 A_2 \dots A_n) \geq \sum_{i=1}^n P(A_i) - (n-1)$. Hence show that $P\left(\sum_{i=1}^n A_i\right) \leq \sum_{i=1}^n P(A_i)$. [3+2]

b) A and B throw a pair of fair dice. A wins, if he throws 6 before B throw 7 and B wins, if he throws 7 before A throws 6. If A begins, what is the chance of B's winning? Also find the chance of B's winning when B begins. [5]

10. a) If X is a Poisson variate with parameter μ , show that $P(X \leq n) = \frac{1}{\Gamma(\mu)} \int_{\mu}^{\infty} e^{-x} x^{\mu} dx$, when $n \in \mathbb{N}$. [4]

b) The probability density function of a continuous random variable X is given by

$$f_x(x) = \begin{cases} \frac{1}{\sqrt{2\pi}} \cdot \frac{e^{-\frac{1}{2}(\ln x)^2}}{x} & , \quad 0 < x < \infty \\ 0 & , \quad \text{elsewhere} \end{cases}$$

Show that the probability distribution of the random variable $\ln X$ is standard normal. [3]

c) Prove that the distribution function $F_{x,y}$ of a random variable (X, Y) is non-decreasing in both the variables x and y . [3]

11. a) Find the probability P_N that a natural number chosen at random from the set $\{1, 2, 3, \dots, N\}$ is divisible by a fixed natural number K . [4]
 b) Two people agree to meet at a definite place between 12 and 1 o'clock with the understanding that each will wait 20 minutes for the other. What is the probability that they will meet. [4]
 c) Show that second order moment about any point is minimum when taken about the mean. [2]
12. a) If X is a binomial (n, p) variate, then prove that $\mu_{k+1} = p(1-p) \left(nk\mu_{k-1} + \frac{d\mu_k}{dp} \right)$, where μ_k is the k th central moment. [5]
 b) Find the characteristic function of a normal (m, σ) distribution. Hence show that if X_1, X_2, \dots, X_n are n independent normal variates with parameters $(m_1, \sigma_1), (m_2, \sigma_2), \dots, (m_n, \sigma_n)$ respectively, then the random variable $S_n = X_1 + X_2 + \dots + X_n$ is also a normal variate with parameters (m, σ) , where $m = m_1 + m_2 + \dots + m_n$ and $\sigma = \sqrt{\sigma_1^2 + \sigma_2^2 + \dots + \sigma_n^2}$. [2+3]
13. a) If θ be the acute angle between the least square regression lines then show that $\tan \theta = \frac{1-\rho^2}{|\rho|} \cdot \frac{\sigma_x \sigma_y}{\sigma_x^2 + \sigma_y^2}$. Discuss the cases when $\rho = 0$ and $\rho = \pm 1$. (the symbols are of usual conversion). [3+1+1]
 b) A random variable X has probability density function
 $f(x) = 12x^2(1-x); 0 < x < 1$
 $= 0$; elsewhere
 compute $P(|X - m| \geq 2\sigma)$, $\left. \begin{array}{l} m = E(X) \\ \sigma = +\sqrt{\text{var}(X)} \end{array} \right\}$
 Compare it with the limit given by Tchebycheff's inequality. [3+2]

Unit – II

[Answer any two questions]

14. a) Test for the convergence of $\{z_n\}_n$ and $\{\text{Arg } z_n\}_n$ where $z_n = -2 + i \frac{(-1)^n}{n^2}$. [3]
 b) Find the radius of convergence of the power series $\sum_{n=0}^{\infty} (\cos in) z^n$. [3]
 c) Let $f(z)$ and $g(z)$ be two analytic functions on a region D such that $\text{Re}(f) = \text{Re}(g) \forall z \in D$. Show that there is a constant K such that $f(z) - g(z) = K, \forall z \in D$. [4]
15. a) If $f(x + iy) = \text{Re}^{i\phi}$ be analytic, show that $\frac{\partial R}{\partial x} = R \frac{\partial \phi}{\partial y}$. [3]
 b) If $f(z) = u(x, y) + iv(x, y)$ be analytic, show that $f(z) = 2u\left(\frac{z}{2}, -\frac{iz}{2}\right) + \text{constant}$. [3]
 c) Let the function $f(z) = u(x, y) + iv(x, y)$ be defined in some neighbourhood of $z_0 = x_0 + iy_0 (x_0, y_0 \in \mathbb{R})$. Suppose the first order partial derivatives of u and v are continuous at (x_0, y_0) and satisfy the Cauchy-Riemann equations at that point. Prove that f' exists at z_0 . [4]
16. a) Answer either (i) or (ii) [4]
 i) Assuming that the radius of convergence of the power series $\sum_n \frac{z^{4n}}{4n+1}$ as 1, show that the series converges at all points on the circle of convergence except four points which you have to mention.

ii) Let $f(z) = \sum_{n=0}^{\infty} a_n z^n$ and $g(z) = \sum_{n=0}^{\infty} b_n z^n$ converge for $|z| < \rho_1$ and $|z| < \rho_2$ respectively. Let

$0 < \delta < \min\{\rho_1, \rho_2\}$. If $f(z_k) = g(z_k)$ for a sequence of distinct points, $\{z_k\}_k$ in $0 < |z| < \delta$ such that $z_k \rightarrow 0$ as $k \rightarrow \infty$, then show that $a_n = b_n$ for every n .

b) Let $f(z)$ be analytic in a region D . If $\arg f$ is constant in D , show that $f(z)$ is constant in D . [3]

c) If $f(z) = u(x, y) + iv(x, y)$ be analytic function. Find harmonic conjugate of u , where $u = e^x (x \cos y - y \sin y)$. [3]

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