

USN

18MAT41

# Fourth Semester B.E. Degree Examination, Dec.2023/Jan.2024 Complex Analysis, Probability and Statistical Methods

Time: 3 hrs.

Max. Marks: 100

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

### Module-1

- State and prove Cauchy Riemann equations in Cartesian form. 1 (07 Marks)
  - Find the analytic function f(z) = u + iv, given that  $u v = e^{x}[\cos y \sin y]$ . (07 Marks)
  - If y(z) is an analytic function, then show that:

$$\left\{ \frac{\partial}{\partial x} |f(z)| \right\}^2 + \left\{ \frac{\partial}{\partial y} |f(z)| \right\}^2 = |f'(z)|^2. \tag{06 Marks}$$

Determine the analytic function f(z), where imaginary part is  $\left(\gamma - \frac{K^2}{\gamma}\right) \sin \theta$ ,  $r \neq 0$ . Hence

find the real part 07 f(z). (07 Marks)

- Find the analytic function f(z), whose real part is  $u = \log \sqrt{x^2 + y}$ (07 Marks)
- Show that  $f(z) = z^{u}$  is analytic and hence find its derivative. (06 Marks)

### Module-2

- Discuss the transformation  $w = z^2$ . (07 Marks)
  - b. State and prove Cauchy's integral theorem. (07 Marks)
  - $\int_{0}^{\infty} (\bar{z})^{2} dz$ , along the real axis up to 2 and then vertically to 2 + i. Evaluate: (06 Marks)

- Evaluate:  $\int_{c} \frac{\sin \pi z^{2} + \cos \pi z^{2}}{(z-1)(z-2)} dz$  where c is the circle |2| = 3. (07 Marks)
  - Find the bilinear transformation that maps the points z = 1, i, -1 onto  $w = 0, 1, \infty$ . (07 Marks)
  - Evaluate: (2x+iy+1) dz along the straight line joining the points (1,-1) and (2,1).

(06 Marks)

### Module-3

- A coin is tossed twice. If x represents the number of heads turning up, find the probability 5 distribution of x. also find its mean and variance. (07 Marks)
  - b. If 2% of the fuses manufactured by a firm are defective. Find the probability that a box containing 200 fuses contains: i) no defective fuses: ii) 3 or more defective fuses. (07 Marks)
  - In a normal distribution, 31% of the items are below 45 and 8% of the items are above 64. Find the mean and standard deviation of the distribution. Given that: A(1.4) = 0.42 and A(0.5) = 0.1915. (06 Marks)

OR

Find the constant K such that

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

is a probability density function. Also find

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

ii)  $P(x \le 2)$ 

(07 Marks)

iii) P(x > 1).

b. When a coin is tossed 4 items, find the probability of getting

i) exactly one head

ii) at most 3 heads

(07 Marks)

iii) at least 2 heads. c. If x is an exponential variate with mean 5. Evaluate:

i) P(0 < x <)

ii)  $P(-\infty < x < 10)$ 

(06 Marks)

iii)  $P(x \le 0)$  or  $(x \ge 1)$ .

Module-4

Find the coefficient of correlation and the lines of regression for the following data:

|                     |   | 2 | 1 | 5 |
|---------------------|---|---|---|---|
| $\mathbf{x} \mid 1$ | 2 | 3 | 4 | 3 |
| 0                   | 5 | 3 | 8 | 7 |

(07 Marks)

Fit a curve of the form  $y = ax^b$  for the data:

| v | 1   | 2 | 3  | 4 | # 5  |
|---|-----|---|----|---|------|
| Λ | 0.5 | 2 | 45 | 8 | 12.5 |

(07 Marks)

c. If the equations of regression lines of two variables x and y are x = 19.13 - 0.879 and y = 11.64 - 0.5x. Find the correlation coefficient and the means of x and y.

Compute the rank correlation coefficient for the following data:

| te the falls co | Ji Ciaci. | A       |    |    |      |    |    |       |        |
|-----------------|-----------|---------|----|----|------|----|----|-------|--------|
|                 |           | == 1 =0 | 61 | 80 | . 75 | 40 | 55 | 64    |        |
| x 68            | 64        | 75 30   | 04 | 60 | 68   | 48 | 50 | 70    |        |
| v 62            | 58        | 68 45   | 81 | 00 | 00   |    |    | (07 N | larks) |

b. Fit a parabola  $y = a + bx + cx^2$  by the method of least squares to the following data:

|   | <b>V</b> | -   | 2  | 1    | 5    | 6     | 7     |
|---|----------|-----|----|------|------|-------|-------|
| X | 1        | 2   | 3  | 4    | 3    | 2 = = | C A A |
| - | 22       | 5.2 | 97 | 16.5 | 29.4 | 35.5  | 34.4  |

(07 Marks)

c. Compute the mean values of x and y and the coefficient correlation for the regression lines 2x + 3y + 1 = 0 and x + 6y - 4 = 0.

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Module-5

- The joint probability distribution of two random variables x and y is defined by the function  $P(x,y) = \frac{1}{27}(2x+y)$ , where x and y assume the values 0, 1, 2. Find the marginal distributions of x and y. Also compute E(x) and E(y).
  - b. Fit a Poisson distribution for the following data and test the goodness of fit. Given that (07 Marks)  $\Psi_{0.05}^2 = 9.49$  for degrees of freedom 4.
  - c. Write short notes on:
    - i) Null hypothesis
    - ii) Type I and Type II
    - iii) Level of significance

(06 Marks)

Joint probability distribution of two random variables is given by the following data:

|        | - 7 |     |     |
|--------|-----|-----|-----|
| y<br>x | -3  | 2   | 4   |
| 1      | 0.1 | 0.2 | 0.2 |
| 3      | 0.3 | 0.1 | 0.1 |

Find:

- Marginal distributions of x and y
- ii) Cov(x, y)

iii) P(x, y).

(07 Marks)

b. The following are the I·Q's of a randomly chosen sample of 10 boys.

70, 120, 110, 101, 88, 83, 95, 98, 107, 100

Does this data support the hypothesis that the population mean of I-Q's is 100 at 5% level of significance? Given  $t_{0.05} = 2.26$ .

A sample of 900 items is found to have the mean 3.4. Can it be reasonably regarded as a truly random sample from a large population with mean 3.25 and standard deviation 1.61 at (06 Marks) 5% level of significance? Given  $Z_{0.05} = 1.96$  (Two Tailed Test).