

Aryabhatta Knowledge University (AKU)

Civil Engineering

Mathematics-III

Solved Exam Paper 2019

Q2. A) Solve

$$x(y^2 + z)\frac{\partial z}{\partial x} - y(x^2 + z)\frac{\partial z}{\partial y} = (x^2 - y^2)z$$

Answer: $\frac{dx}{x(y^2 + z)} = \frac{dy}{-y(x^2 + z)} = \frac{dz}{z(x^2 - y^2)}$

Choose the multipliers as $\frac{1}{x}, \frac{1}{y}, \frac{1}{z}$

$$\frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz = k\left\{\frac{1}{x}x(y^2 + z) + \frac{1}{y}(x^2 + z) + \frac{1}{z}(x^2 - y^2)\right\}$$

$$\frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz = k(y^2 + z - x^2 - z + x^2 - y^2)$$

$$\frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz = 0$$

On integration

$$\log x + \log y + \log z = \log c_1$$

$$\log (xyz) = \log c_1$$

$$xyz = c_1$$

now again choose the multipliers as $x, y, -1$

$$x dx - y dy - dz = k[x^2(y^2 + z) - y^2(x^2 + z) - z(x^2 - y^2)]$$

$$x dx - y dy - dz = k[x^2 y^2 + x^2 z - y^2 x^2 - y^2 z - zx^2 + zy^2]$$

$$x dx - y dy - dz = 0$$

on integration

$$\frac{x^2}{2} - \frac{y^2}{2} - z = c_2$$

$$x^2 - y^2 - 2z = 2c_2$$

Now on combining both eq. we get a general solution

$$f(xyz, x^2 - y^2 - 2z) = 0$$

1. Q3. State and prove Rodrigues formula .

Sol- we derive a formula for the legendre polynomials

Formula

Now proof

Let

We shall first establish that the n th derivation of u , that is $u_{(n)}$ is a so the legendre differentiate eq.

$$(1 - x^2)y'' - 2xy' + n(n + 1)u = 0 \text{ --- 1}$$

Differ w.r. to x

$$\frac{du}{dx} = u_1 = n(x^2 - 1)^{n-1} \cdot 2x$$

Or

$$(x^2 - 1)u_1 = 2nx(x^2 - 1)^{n-1}$$

$$\text{i.e. } (x^2 - 1)u_1 = 2nxu$$

Diff. w.r. to x again, we have

$$(x^2 - 1)u_2 + 2xu_1 = 2x(xu_1 + u)$$

Now differ. The result in terms of x by applying Leibnitz theorem for derivation of a product given by

$$(uv)_n = uv_n + nu_1v_{n-1} + \frac{n(n-1)}{2}u_2v_{n-2} + \dots + u_nv$$

$$[(x^2 - 1)u_2]_n + 2(xu_1)_n = 2n(xv_1)_n + 2xu_n$$

$$\left[(x^2 - 1)u_{n+2} + x^2 \cdot u_{n+1} + \frac{n(n-1)}{2} \cdot 2u_n \right] + 2(xu_{n+1} + xcu)$$

$$(x^2 - 1)u_{n+2} + 2n \cdot u_{n+1} + (n^2 - n)u_n + 2 \cdot u_{n+1} + 2nu_n = 2nxu_{n+1} + 2n^2u_n + 2$$

$$(x^2 - 1)u_{n+2} + 2xu_{n+1} - n^2u_n - nu_n = 0$$

Or

$$(1 - x^2)u_{n+2} - 2 \cdot u_{n+1} + n(n+1)u_n = 0$$

This can be put in the form

$$(1 - x^2)u'' - 2xu' + n(n+1)u = 0 \dots \dots 2$$

Comparing 2 with 1 we conclude that u_n is a solution of the Legendre eq. it may be observed that U is a polynomial of degree 2x & hence

will be a polynomial of degree x .

also $p_x(x)$ which satisfies the legendre differentiate eq. is also polynomial of degree x .

$$p_n(x) = ku_n = k[(x^2 - 1)^n]_n$$

$$p_n(x) = k[(k - 1)^n(x + 1)^n]$$

Applying Leibnitz theorem for the RHS we have

$$\begin{aligned} p_n(x) &= k[(k - 1)^n(x + 1)^n]_n + n \cdot n(x - 1)^{n-1}[(x + 1)^n]_{n-1} + \frac{n(n-1)}{2} n(n-2)(x - 1)^{n-2}[(x + 1)^n]_{n-2} + \dots + [(x - 1)^n]_n \end{aligned}$$

It should be observed that if $z = (x - 1)^n$

$$z_1 = n(x - 1)^{n-1} \& z_2 = n(n-1)(x - 1)^{n-2} \text{etc.}$$

$$z_n = n(n-1)(n-2)\dots 2.1(x - 1)^{n-1} \text{or}$$

$$z_n = n!(x - 1)^0$$

$$z_n = n!$$

$$[(x - 1)^n]_x \cdot x!$$

Putting $x = 1$ in eq. 1 all the terms in RHS become zero except the 1 term which becomes $n!(1 + 1)^n = n!2^n$

$$p_n(1) = 1 \text{ by the def of } p_n(x)$$

$$1 = kn:2^n$$

$$k = \frac{1}{n!2^n}$$

$$p_n(x) = ku_n$$

$$p_n(x) = \frac{1}{2^n n!} [(x^2 - 1)^n]$$

$$p_n(x) = \frac{1}{2^n n!} \frac{d^n}{d^x} (x^2 - 1)^n$$

Q4. A coin is tossed. If it turns up H, two balls will be drawn from urn A otherwise 2 balls will be drawn from urn B. urn A contains 3 red and 5 blue balls, urn B contains 7 red and 5 blue balls. What is the probability that urn A is used, given that both balls are blue? (find in both cases, when balls were chosen with replacement and without replacement).

Sol- let us define the following events

A_1 = urn A is chosen

A_2 = urn B is chosen

E = two blue balls are drawn (with replacement)

Then we have

$$p(A_1) = \frac{1}{2}$$

$$p(E/A) = \frac{5}{8} * \frac{5}{8}$$

$$\frac{25}{64}$$

$$p(A_2), \frac{1}{2}$$

$$p(E/A) = \frac{5}{12} * \frac{5}{12}$$

$$\frac{25}{144}$$

So,

$$p(A/E) = \frac{(P(A_1) \& P(E/A_1))}{P(A_1)P(E/A_1) + P(A_2)P(E/A_2)}$$

$$\frac{\left(\frac{1}{2} * \frac{25}{64}\right)}{\frac{1}{2} * \frac{25}{64} + \frac{1}{2} * \frac{25}{144}}$$

$$\frac{\frac{25}{128}}{\frac{25}{128} + \frac{25}{288}}$$

$$\frac{\frac{25}{128}}{(225 + 100)} = \frac{25}{325}$$

$$\frac{25}{1152} = \frac{25}{1152}$$

$$\frac{9}{13}$$

(b) for event $A_1, A_2, A_3, A_4, A_5, \dots, A_n$

$$P(\cup_{i=1}^n A_i) \geq \sum_{i=1}^n p(A_i) - (n-1)$$

Prove that

$$i. \quad \underline{p(\cap^n i = 1) \geq 1 - \sum_{i=1}^n p(\bar{A}_i)}$$

$$p(\cap^n i = 1 A_i) \geq 1 - \sum_{i=1}^n p(\bar{A}_i)$$

Q5. State and prove bayes theorem.

Sol. -it states that "If A_1, A_2, \dots, A_N are n mutually exclusive event with $P(A_i) \neq 0, i = 1, 2, \dots, n$ & B is any other event which can occurred with A or A_1 or A_N then we have,

$$P(A_i/B) = \frac{[P(A_i)P(B/A_i)]}{\sum_{i=1}^n p(A_i)P(B/A_i)}$$

Proof- by compound theorem of probability ,

We get

$$P(A_i \cap B) = P(A_i).P(B/A_i)$$

$$\text{Or } P(A_i \cap B) = P(B).P(A_i/B)$$

Given that , B is any other event which occur with A or A_i or $\dots A_N$
i.e

$$B = B \cap (A_1 \text{ or } A_i \text{ or } \dots \text{ or } A_n)$$

$$B \cap [A_1 \cup A_2 \cup \dots \cup A_N]$$

$$(B \cap A_1) \cup (B \cap A_2) \cup \dots \cup (B \cap A_N)$$

$$P[B \cap A_1 \cup (B \cap A_2) \cup \dots \cup P(B \cap A_n)]$$

$$p(B \cap A_1) + P(B \cap A_2) \pm \dots P(B \cap A_n)$$

$$\sum_{i=1}^n p(B \cap A_i)$$

$$\sum_{i=1}^n p(A_i)P(B/A_i)$$

Again from II

$$P(A_i/B) = \frac{[P(A_i)P(B/A_i)]}{\sum_{i=1}^n p(A_i)P(B/A_i)}$$

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(b) a random variable X follows binominal distribution with parameter $n=40$ and $p = \frac{1}{4}$ use chebyshev's inequality to find bounds for.

a. $p(|X - 10| < 8)$

b. $p(|X - 10| < 10)$

