

Q. P. Code : 09881

(3 Hours)

[Total marks : 100

OLD COURSE

- N.B. :-
- 1) Question No. 1 is **compulsory**.
 - 2) Attempt any **four** questions from the remaining **six** questions.
 - 3) **Figures** to the **right** indicate **full** marks.

Q.1 a) If $A = \begin{pmatrix} -1 & 2 & 3 \\ 0 & 3 & 5 \\ 0 & 0 & -2 \end{pmatrix}$, find the eigen values of $A^3 + 5A + 8I$. 05

b) Obtain the dual of the following L.P.P.: 05

$$\begin{aligned} & \text{Minimize } Z = x_1 - 3x_2 - 2x_3 \\ & \text{subject to} \\ & 3x_1 - x_2 + 2x_3 \leq 7 \\ & 2x_1 - 4x_2 \geq 12 \\ & -4x_1 + 3x_2 + 8x_3 = 10 \\ & x_1, x_2 \geq 0, \quad x_3 \text{ is unrestricted.} \end{aligned}$$

c) Prove that $f(z) = (x^3 - 3xy^2 + 2xy) + i(3x^2y - x^2 + y^2 - y^3)$ is analytic and find $f'(z)$ and $f(z)$ in terms of z . 05

d) Evaluate $\int_C \frac{e^{2z}}{(z-1)(z-2)} dz$, where C is the circle $|z| = 3$. 05

Q.2 a) Find the characteristic equation of the matrix A given below and hence, the matrix represented by 06

$$A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 - 2A + I \text{ where}$$

$$A = \begin{pmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{pmatrix}.$$

b) Solve the following L.P.P. by simplex method: 06

$$\begin{aligned} & \text{Maximize } Z = 3x_1 + 2x_2 \\ & \text{subject to} \\ & x_1 + x_2 \leq 4 \\ & x_1 - x_2 \leq 2 \\ & x_1, x_2 \geq 0 \end{aligned}$$

c) Evaluate $\int_0^{2\pi} \frac{d\theta}{5+3\sin\theta}$. 08

TURN OVER

- Q. 3 a) Show that the following function 06

$$f(z) = \begin{cases} \frac{x^2 y^5 (x + iy)}{x^4 + y^{10}}, & z \neq 0 \\ 0 & z = 0 \end{cases}$$

is not analytic at the origin although Cauchy-Riemann equations are satisfied.

- b) If $A = \begin{pmatrix} 2 & 2 & 1 \\ 1 & 3 & 1 \\ 1 & 2 & 2 \end{pmatrix}$, find the characteristic roots and characteristic vectors of $A^3 + I$. 06

- c) Using Penalty (Big M or Charne's) solve the following L.P.P.: 08

$$\text{Maximize } Z = 3x_1 - x_2$$

subject to

$$2x_1 + x_2 \leq 2$$

$$x_1 + 3x_2 \geq 3$$

$$x_2 \leq 4$$

$$x_1, x_2 \geq 0$$

- Q. 4 a) Find p if $f(z) = r^2 \cos 2\theta + i r^2 \sin p\theta$ is analytic. 06

- b) If $A = \begin{pmatrix} \pi & \pi/4 \\ 0 & \pi/2 \end{pmatrix}$, find $\cos A$. 06

- c) Use dual simplex method to solve the following L.P.P.: 08

$$\text{Maximize } Z = -3x_1 - 2x_2$$

subject to

$$x_1 + x_2 \geq 1$$

$$x_1 + x_2 \leq 7$$

$$x_1 + 2x_2 \leq 10$$

$$x_2 \leq 3$$

$$x_1, x_2 \geq 0$$

- Q. 5 a) Find Laurent's series which represents the function 06

$$f(z) = \frac{2}{(z-1)(z-2)} \text{ when (i) } |z| < 1, \text{ (ii) } 1 < |z| < 2.$$

- b) Find an analytic function whose imaginary part is $e^{-x}(y \cos y - x \sin y)$. 06

- c) If $A = \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix}$ and $B = \begin{pmatrix} 2 & 0 \\ 1/2 & 2 \end{pmatrix}$, prove that both A and B are not diagonalizable but AB is diagonalizable. 08

TURN OVER

- Q. 6 a) Find the residues of $f(z) = \frac{\sin \pi z}{(z-1)^2(z-2)}$ at its poles. 06
- b) Find the image of the rectangular region bounded by $x = 0, x = 3, y = 0, y = 2$ under the transformation $w = z + (1 + i)$. 06
- c) Using the method of Lagrangian multipliers solve the following non-linear programming problem: 08
- Maximize* $Z = x_1^2 + x_2^2 + x_3^2$
subject to
 $x_1 + x_2 + 3x_3 = 2$
 $5x_1 + 2x_2 + x_3 = 5$
 $x_1, x_2, x_3 \geq 0$
- Q. 7 a) Find the bilinear transformation which maps the points $2, i, -2$ onto the points $1, i, -1$. 06
- b) Use Kuhn-Tucker method to solve the following N.L.P.P.: 06
- Maximize* $Z = 10x_1 + 4x_2 - 2x_1^2 - x_2^2$
subject to
 $2x_1 + x_2 \leq 5$
 $x_1, x_2 \geq 0$
- c) Evaluate $\int_C \frac{z+6}{z^2-4} dz$ where C is the circle 08
- (i) $|z| = 1, (ii) |z - 2| = 1, (iii) |z + 2| = 1.$
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