





MATHEMATICAL SCIENCE

PAPER – III

Note : This paper contains seventy-five (75) objective type questions. Each question carries two (2) marks. All questions are compulsory.

4. The Sturm-Liouville problem  $b^2 y'' + \lambda y = 0, y(0) = 0, y(\pi) = 0$
- (A) has a non-trivial solution if  $\lambda \geq 0$   
 (B) has a non-trivial solution if  $\lambda = n^2, n = 1, 2, 3, \dots$   
 (C) has no non-trivial solutions if  $\lambda = 2n^2, n = 1, 2, 3, \dots$   
 (D) has non-trivial solutions if  $\lambda = n^2, n = 1, 2, 3, \dots$
5. The solution to the heat equation  $u_t = u_{xx}, 0 < x < \pi, 0 < t < \infty, u(0, t) = u(\pi, t) = 0, u(x, 0) = \frac{3}{2} + \sum_{n=1}^{\infty} \frac{1}{n} (-1)^{n+1} \cos \left( \frac{n\pi x}{2} \right)$
- (A)  $u(x, t) = \frac{3}{2} + \sum_{n=1}^{\infty} \frac{1}{n} (-1)^{n+1} \frac{e^{-3n^2\pi^2 t}}{\cos \left( \frac{n\pi x}{2} \right)}$   
 (B)  $u(x, t) = \frac{3}{2} + \sum_{n=1}^{\infty} \frac{1}{n} (-1)^{n+1} \frac{e^{-3n^2\pi^2 t}}{\sin \left( \frac{n\pi x}{2} \right)}$   
 (C)  $u(x, t) = \frac{3}{2} + \sum_{n=1}^{\infty} \frac{1}{n} \frac{e^{-3n^2\pi^2 t}}{\cos \left( \frac{n\pi x}{2} \right)}$   
 (D)  $u(x, t) = \frac{3}{2} + \sum_{n=1}^{\infty} \frac{1}{n} \frac{e^{-3n^2\pi^2 t}}{\sin \left( \frac{n\pi x}{2} \right)}$

1.  $\lim_{n \rightarrow \infty} \frac{1}{n} (\sqrt{n} + \sqrt{n-1} + \dots + \sqrt{2} + \sqrt{1})$  is equal to
- (A) 0  
 (B) 1  
 (C)  $\infty$   
 (D)  $\frac{1}{2}$
2. If  $a < 0$  then  $\int_0^{\infty} \frac{\log x}{x^2 + a^2} dx$  is equal to
- (A)  $\frac{\pi \log a}{2a}$   
 (B)  $\frac{\pi \log a}{2}$   
 (C)  $\frac{\pi \log a}{a}$   
 (D)  $\pi \log a$
3. Which one of the following statements is false?
- (A) Every sequentially compact metrizable space is compact  
 (B) Every locally compact Hausdorff space is regular  
 (C) Every limit point compact space is compact  
 (D) If  $X$  is locally compact Hausdorff space and  $A$  is open in  $X$ , then  $A$  is locally compact

8. The value of  $\gamma(0.2)$  obtained by Runge-Kutta method of fourth order

given that  $\frac{dy}{dx} = x + \gamma, \gamma(0) = 1$  with increment  $h = 0.2$  is

- (A) 1.2426
- (B) 1.2425
- (C) 1.2428
- (D) 1.2424

(D)  $\phi(x) = t(x) + \frac{\lambda^2}{\lambda^2 - 1} e^{\lambda x} \int_0^1 e^{-\lambda t} \phi(t) dt$

(C)  $\phi(x) = t(x) + \frac{\lambda}{\lambda - 1} e^{\lambda x} \int_0^1 e^{-\lambda t} \phi(t) dt$

(B)  $\phi(x) = t(x) - \left( \frac{\lambda + 1}{\lambda - 1} \right) e^{\lambda x} \int_0^1 e^{-\lambda t} \phi(t) dt$

(A)  $\phi(x) = t(x) - \frac{\lambda}{\lambda - 1} e^{\lambda x} \int_0^1 e^{-\lambda t} \phi(t) dt$

then which one of the following is the solution of (1) ?

given real function  $f(x)$  ( $0 \leq x \leq 1$ ). If  $\lambda \neq 1$

for  $\phi(x) = t(x) + \lambda \int_0^1 e^{-\lambda t} \phi(t) dt$  for

7. Consider the Fredholm integral equation

$\int_a^d (x + \sqrt{y} + 3\sqrt{x}) \phi(x) dx$  is given by

- (A)  $\gamma(x) = x$
- (B)  $\gamma(x) = c$ , where  $c$  is any real constant  $\neq 0$
- (C)  $\gamma(x) = 0$
- (D)  $\gamma(x) = e$

6. The extremal for the functional

10. If A, B, C, D are nonempty sets, then which one of the following statements is true ?

- (A)  $(A \times B) \cup (C \times D) = (A \cup C) \times (B \cup D)$
- (B)  $(A \times B) \cup (C \times D) \subset (A \cup C) \times (B \cup D)$
- (C)  $(A \times B) \cup (C \times D) \supset (A \cup C) \times (B \cup D)$
- (D)  $(A \times B) \cup (C \times D) = (A \cup C) \times (B \cup D)$

(D)  $\phi(t) \neq 0$  for all  $t \in [a, d]$  with  $t \neq t_0$

(C)  $\phi(t) \neq 0$  and  $\phi(t) = 0$  for all values

(B)  $\phi(t) = 0 \forall t \in [a, d]$

(A)  $\phi(t) \neq 0$  for at least one value of  $t$  in  $[a, d]$

Let  $\phi = \begin{pmatrix} \phi_1 \\ \phi_2 \\ \vdots \\ \phi_n \end{pmatrix}$  be a solution of the above

Let  $t_0$  be any point of  $[a, d]$  and let

$\frac{dx_n}{dt} = a_{n1}x_1 + \dots + a_{nn}x_n$

$\frac{dx_{n-1}}{dt} = a_{n-1,1}x_1 + \dots + a_{n-1,n}x_n$

$\frac{dx_2}{dt} = a_{21}x_1 + \dots + a_{2n}x_n$

$\frac{dx_1}{dt} = a_{11}x_1 + \dots + a_{1n}x_n$

9. Consider the homogeneous linear system



12. Which one of the following statements is not true ?  
 (A) The subspaces  $[a, b]$  and  $[0, 1]$  of  $\mathbb{R}$  are homeomorphic to each other.  
 (B)  $(-1, 1)$  and  $\mathbb{R}$  are homeomorphic to each other.  
 (C) The mapping  $f : [0, 1] \rightarrow \mathbb{S}^1$  defined by  $f(t) = (\cos 2\pi t, \sin 2\pi t)$  is a homeomorphism.  
 (D) Under the usual topologies,  $\mathbb{R}$  and  $\mathbb{R}^2$  are not homeomorphic to each other.
16. Let  $p$  and  $q$  be two distinct prime numbers. Then the number of integers  $a, 1 < a < pq$ , which are coprime to  $pq$  is  
 (A)  $pq - p - q + 1$  (B)  $pq - p - q - 1$   
 (C)  $pq - p - q$  (D)  $pq - 1$
17. Let  $E$  be a finite Galois extension of the field of rational numbers  $\mathbb{Q}$ . Assume  $[E : \mathbb{Q}] > 2$ . Which one of the following statements is true ?  
 (A) Every  $\mathbb{Q}$ -vector subspace of  $E$  is a subfield of  $E$ .  
 (B) Only finitely many  $\mathbb{Q}$ -vector subspaces of  $E$  are subfields of  $E$ .  
 (C) Number of  $\mathbb{Q}$ -vector subspaces of  $E$  which are subfields is infinite.  
 (D) No  $\mathbb{Q}$ -vector subspace of  $E$  is a subfield.



11. If  $A$  is a countable subset of  $\mathbb{R}^2$  with usual topology, then the set  $\mathbb{R}^2 - A$  is  
 (A) compact  
 (B) bounded  
 (C) path connected  
 (D) closed
12. Which one of the following statements is true ?  
 (A) Every Hausdorff space is regular.  
 (B) Every regular space is normal.  
 (C) Product of two normal spaces need not be normal.  
 (D) Every subspace of a normal space is normal.
13. Which one of the following statements is false ?  
 (A) Every closed subspace of a compact space is compact.  
 (B) Every compact subspace of any topological space is closed.  
 (C) The image of a compact space under a continuous map is compact.  
 (D) The product of finitely many compact spaces is compact.
14. Which one of the following statements is not true ?  
 (A) If  $X$  is connected, then for every nonempty proper subset  $A$  of  $X$ , we have  $\text{Bd } A \neq \emptyset$ .  
 (B) The union of a collection of connected sets that have a point in common is connected.  
 (C) The image of a connected space under a continuous map is connected.  
 (D) Every connected space is path connected.



18. Let  $\mathbb{Z}[i]$  denote the ring of Gaussian integers. Which one of the following statements is true ?
- (A) If  $\mathfrak{p}$  is a prime ideal of  $\mathbb{Z}[i]$ , then  $\mathbb{Z}[i]/\mathfrak{p}$  is a field.
- (B) If  $\mathfrak{p}$  is a prime ideal of  $\mathbb{Z}[i]$ , then  $\mathbb{Z}[i]/\mathfrak{p}$  is always a degree 2 extension of its prime field.
- (C) For any prime number  $p$ , in  $\mathbb{Z}$ , the ideal generated by  $p$  in  $\mathbb{Z}[i]$  is a prime ideal.
- (D) For any non-zero prime ideal  $\mathfrak{p}$  of  $\mathbb{Z}[i]$ , the intersection  $\mathbb{Z} \cap \mathfrak{p}$  is a non-zero ideal of  $\mathbb{Z}$ .
19. In an integral domain  $R$ , which one of the following holds ?
- (A) Given any  $a, b \in R - \{0\}$  there is always a  $c \in R$  such that  $a \cdot c = b$
- (B) Non-zero elements can never be a group under multiplication
- (C) The equation  $x^2 = a, a \in R$  always has a solution
- (D) For  $a, b, c \in R - \{0\}$ , if  $ac = bc$  then  $a = b$
20. The polynomial  $f(x) = x^4 + x^3 + x^2 + x + 1$  is
- (A) irreducible over ring of integers  $\mathbb{Z}$
- (B) reducible over the field of real numbers  $\mathbb{R}$
- (C) irreducible over the field  $\mathbb{F}_5$  of five elements
- (D) irreducible over any finite field with 25 elements

21. The ring  $M_2(\mathbb{R})$  of all  $2 \times 2$  real matrices is
- (A) a non-associative ring
- (B) a commutative ring with identity
- (C) a non commutative ring without identity
- (D) an associative ring
22. Let  $G$  be a finite group and  $\Sigma \subset G$  be its center. Assume  $G/\Sigma$  is cyclic. Then
- (A)  $G$  is an abelian group
- (B)  $G$  cannot be an abelian group
- (C)  $G$  is a cyclic group
- (D)  $G$  cannot be a cyclic group
23. In the set of integers, the relation "a divides b" is
- (A) an equivalence relation
- (B) a transitive relation
- (C) a symmetric relation
- (D) both transitive and symmetric relation
24. The supremum of the set  $A = \{p \in \mathbb{Q} \mid p^2 > 3\}$  in  $\mathbb{Q}$
- (A) is 3
- (B) is  $\sqrt{3}$
- (C) exists, but not  $\sqrt{3}$
- (D) does not exist



28. The series  $\sum_{n=1}^{\infty} \left( \frac{1}{n} - \sin \left( \frac{1}{n} \right) \right)$  (A) Converges for all real values of  $a$   
 (B) Converges for  $a > \frac{1}{3}$   
 (C) Diverges for all real values of  $a$   
 (D) Diverges for  $a < \frac{1}{3}$
29. The sum of the series  $\sum_{n=1}^{\infty} \frac{n}{n^4 + n^2 + 1}$  is (A) 0 (B)  $\frac{1}{4}$   
 (C)  $\frac{1}{2}$  (D) 1
30. Let  $\sum_{n=1}^{\infty} x_n$  be a convergent series in which the terms  $x_n$  decrease monotonically. Then (A)  $\lim_{n \rightarrow \infty} nx_n = 0$   
 (B)  $\lim_{n \rightarrow \infty} nx_n = 1$   
 (C)  $\lim_{n \rightarrow \infty} n^2 x_n = 2$   
 (D)  $\lim_{n \rightarrow \infty} x_n = 1$
31. Let  $A$  be a  $3 \times 3$  matrix with integer entries. Assume that  $A^{-1}$  also has integer entries. Then  $\det(A)$  (A) may not be an integer  
 (B) may be any non-zero integer  
 (C) is always 1  
 (D) is either 1 or -1

25. Which one of the following improper integrals diverges?  
 (A)  $\int_0^1 \frac{\log x}{\sqrt{x}} dx$   
 (B)  $\int_0^{\infty} e^{-x^2} dx$   
 (C)  $\int_0^{\infty} \frac{e^{-x} - 1}{\sqrt[3]{1 + 2x^2}} dx$   
 (D)  $\int_0^{\frac{1}{2}} \left( \log \frac{1}{x} \right) dx$
26. Let  $\alpha$  be monotonically increasing on  $[a, b]$ . Then the function  $f: [a, b] \rightarrow \mathbb{R}$  is Riemann-Stieltjes integrable with respect to  $\alpha$  if and only if (A)  $f$  is continuous on  $[a, b]$   
 (B)  $f$  is monotonic on  $[a, b]$   
 (C) for every  $\epsilon > 0$ , there exists a partition  $p$  such that  $U(p, f, \alpha) - L(p, f, \alpha) < \epsilon$   
 (D)  $f$  is a product of two Riemann-Stieltjes integrable functions
27. Suppose  $f$  is twice differentiable on  $(0, +\infty)$ ,  $f'$  is bounded on  $(0, +\infty)$  and  $\lim_{x \rightarrow \infty} f(x) = 0$  as  $x \rightarrow \infty$ . The  $\lim_{x \rightarrow \infty} f''(x)$  (A) does not exist  
 (B) is 0  
 (C) is 1  
 (D) is  $\frac{1}{2}$



32.  $\text{End}_{\mathbb{F}}(V)$  denotes the set of all  $\mathbb{F}$ -endomorphisms of  $V$ . Which one of the following statements is true ?
- (A)  $\text{End}_{\mathbb{F}}(V)$  has no  $\mathbb{F}$ -vector space structure  
 (B)  $\text{End}_{\mathbb{F}}(V)$  can never be a commutative ring under usual addition and composition of endomorphisms  
 (C)  $\text{End}_{\mathbb{F}}(V)$  is always a  $\mathbb{F}$ -vector space  
 (D) Non-zero endomorphisms of  $\text{End}_{\mathbb{F}}(V)$  always form a group under composition of endomorphisms
33. Let  $A$  be a  $2 \times 2$  real matrix. Then which of the following is true ?
- (A)  $A$  is invertible if  $A$  has a non real, complex eigen value  
 (B) If  $A$  is invertible then there is always a non-zero real eigen value for  $A$ .  
 (C) If  $A$  is invertible then the eigen values must be distinct  
 (D) If  $A$  is invertible then the eigen values cannot be distinct
34. Let  $T$  be an endomorphism of a two dimensional vector space  $V$  over the field of rational numbers. Which one of the following is true ?
- (A) The matrix of  $T$  is always diagonal  
 (B) There is always a basis of  $V$  over the field of real numbers with respect to which the matrix of  $T$  is diagonal  
 (C) There is always a basis of  $V$  over the field of complex numbers with respect to which the matrix of  $T$  is diagonal  
 (D) There may not be any basis of  $V$  with respect to which the matrix of  $T$  is diagonal

35. Which of the following pairs of matrices over  $\mathbb{R}$  are similar ?

- (A)  $\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$  and  $\begin{bmatrix} 3 & 0 \\ 0 & 0 \end{bmatrix}$
- (B)  $\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$  and  $\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$
- (C)  $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$  and  $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$
- (D)  $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$  and  $\begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix}$

36. Let  $F_{\mathbb{Z}}[x]$  be the vector space of all polynomials of degree at most 2 over a field  $F$ . Define  $T : F_{\mathbb{Z}}[x] \rightarrow F_{\mathbb{Z}}[x]$  by  $T(f) = f' = \frac{df}{dx}$ . Then the matrix of  $T$  with respect to the basis  $\{1 + x, x, x^2\}$  is

- (A)  $\begin{bmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 2 & 0 \end{bmatrix}$
- (B)  $\begin{bmatrix} 1 & -1 & 0 \\ 1 & -1 & 0 \\ 0 & 2 & 0 \end{bmatrix}$
- (C)  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$
- (D)  $\begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$



37. If  $A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & -3 + 4i \\ i & -3 - 4i & 2 \end{bmatrix}$  then the eigen

- values of A
- (A) are purely imaginary
  - (B) are real
  - (C) have multiplicity 2
  - (D) have absolute value 1

38. Let  $V = \{a, b, c, d \mid a, b, c, d \in \mathbb{R}, a = c$

and  $b = a + d\}$   
The dimension of V over  $\mathbb{R}$  is

- (A) 1
- (B) 2
- (C) 3
- (D) 4

39. If  $a > b > c > d$  are fixed real numbers and  $w, x, y$  and  $z$  represent any real numbers, which pair of the following matrices can never be similar?

- (A)  $\begin{pmatrix} a & x \\ y & d \end{pmatrix}$  and  $\begin{pmatrix} c & w \\ b & z \end{pmatrix}$
- (B)  $\begin{pmatrix} b & x \\ y & a \end{pmatrix}$  and  $\begin{pmatrix} d & w \\ c & z \end{pmatrix}$
- (C)  $\begin{pmatrix} a & x \\ y & b \end{pmatrix}$  and  $\begin{pmatrix} a & y \\ b & x \end{pmatrix}$
- (D)  $\begin{pmatrix} a & x \\ y & b \end{pmatrix}$  and  $\begin{pmatrix} d & w \\ c & z \end{pmatrix}$

40. Given that  $f(z) = u(x, y) + i v(x, y)$  is analytic

for all  $z \in \mathbb{C}$  and  $u(x, y) = \gamma + e^x \cos y$ . Then

$f(z)$  can be

- (A)  $e^z + iz$
- (B)  $e^z - iz$
- (C)  $ze^{iz}$
- (D)  $e^z + z$

41. Suppose  $\alpha$  is real and  $z = 1 - \cos \alpha + i \sin \alpha$ ,

then  $|z|$  is

- (A)  $\sqrt{2} \sin \left(\frac{\alpha}{2}\right)$
- (B)  $2 \sin \left(\frac{\alpha}{2}\right)$
- (C)  $\sqrt{2} \cos \left(\frac{\alpha}{2}\right)$
- (D)  $2 \cos \left(\frac{\alpha}{2}\right)$

42. The value of the integral

$$\int_C \frac{e^{sz}}{(z-1)(z-2)} dz$$

where C is the circle  $|z| = 2$ , positively oriented,

- (A)  $2\pi(e^4 - e^2)$
- (B)  $2\pi(e^2 - e^4)$
- (C)  $2\pi e^2$
- (D)  $2\pi e^4$



49. If  $X$  and  $Y$  are independent normal random variables, which one of the following is true?  
 (A)  $X + Y$  and  $X - Y$  are dependent random variables  
 (B)  $X + Y$  and  $X - Y$  are identically distributed  
 (C)  $(X + Y)$  has chi-square distribution  
 (D)  $X + Y$  and  $X - Y$  are independent normal random variables

50. If  $X$  and  $Y$  are independent normal random variables, which one of the following is true?  
 (A)  $\frac{X}{X + Y + \Sigma}$  is Cauchy  
 (B)  $e^x + e^y + e^z$  is exponential  
 (C)  $X^2 + Y^2 + \Sigma^2$  has chi-square distribution  
 (D)  $X, Y, \Sigma$  has tri-variate normal distribution, which one of the following is correct.

48. What does the distribution function of  $U^{1/n}$  converge to,  $U$  having uniform distribution over  $[0, 1]$ ?  
 (A) Degenerate distribution at 0  
 (B) Degenerate distribution at 1  
 (C) Uniform  $[0, 1]$  distribution  
 (D) Beta distribution

47. If  $X$  and  $Y$  are independent Poisson ( $\Sigma$ ) random variables, what is the distribution of  $X$  given  $X + Y = 1$ ?  
 (A) Poisson ( $\Sigma$ )  
 (B) Geometric  $\left(\frac{1}{\Sigma}\right)$   
 (C) Binomial  $\left(1, \frac{1}{4}\right)$   
 (D) Binomial  $\left(1, \frac{1}{\Sigma}\right)$



46. If  $f$  is the probability density function of uniform random variable over  $[0, 1]$ ,  $U$  and  $Y = f(U)$ , then what is the distribution of  $Y$ ?  
 (A) Uniform over  $[0, 1]$   
 (B) Degenerate at 0  
 (C) Degenerate at 1  
 (D) Standard exponential

45. Consider the complex valued function  $f(z) = (z - 1)^2 \cdot e^{(z-1)^2}$ . Then  $f(z)$  has  
 (A) a removable singularity at 1  
 (B) a pole at 0 of order 2  
 (C) a pole at 1 of order 2  
 (D) an essential singularity at 1

44. The roots of the equation  $\sin z = \cosh z$ ,  $z \in \mathbb{C}$  are  
 (A)  $z = n\pi + (-1)^n \frac{\pi}{2} - 4i$ ,  $n \in \mathbb{Z}$   
 (B)  $z = (-1)^n \cdot n\pi + \frac{\pi}{2} - 4i$ ,  $n \in \mathbb{Z}$   
 (C)  $z = n\pi + \frac{\pi}{2}$ ,  $n \in \mathbb{Z}$   
 (D)  $z = n\pi + (-1)^n \frac{\pi}{2}$ ,  $n \in \mathbb{Z}$

43. Let  $f(z) = z^3 - 1$  and  $C$  denote the circle of radius  $\Sigma$  with center as  $(1, 0)$ , oriented anticlockwise. Then the value of  $\int_C \frac{f(z)}{z-1} dz$  is  
 (A)  $2\pi$   
 (B) 1  
 (C)  $4\pi$   
 (D) 0



21. If  $F$  and  $G$  are distribution functions, which of the following is not a distribution function?

- (A)  $\frac{F+G}{2}$
- (B)  $FG$
- (C)  $\frac{F+G}{4}$
- (D)  $\frac{2F+G}{3}$

22. Let  $\{X_1, \dots, X_n\}$  be a random sample from the probability density function

$$f(x; \theta) = \frac{1}{2} e^{-|x-\theta|}, \quad x \in \mathbb{R}, \theta \in \mathbb{R}. \text{ Which of}$$

the following is correct?

- (A) Sample median is the MLE of  $\theta$
- (B) Sample mean is the MLE of  $\theta$
- (C) Sample range is the MLE of  $\theta$
- (D) MLE of  $\theta$  does not exist

23. Which of the following is not true?

- (A) Student's  $t$ -distribution is a sampling distribution
- (B) Student's  $t$ -distribution is symmetric
- (C) Student's  $t$ -distribution is a generalization of Cauchy distribution
- (D) Student's  $t$ -distribution has all moments finite

24. In a linear model, what does 'heteroscedastic' mean?

- (A) The error variances are same
- (B) The error variances are different
- (C) The errors have zero expectations
- (D) The errors have zero variances

25. Let  $i$  be a state of a Markov chain and

$$a_i = \lim_{n \rightarrow \infty} p_{ii}^{(n)} \text{ where } p_{ii}^{(n)} \text{ is the transition}$$

probability of going to state  $i$  from state  $i$  in  $n$ -steps. Which of the following is a sufficient condition for existence of  $a_i$ ?

- (A)  $i$  is ergodic
- (B)  $i$  is aperiodic
- (C)  $i$  is recurrent null
- (D)  $i$  is non-null

26. With reference to a Markov chain with

$$\text{states } 1, 2, \text{ given that } p_{12} = \frac{2}{3}, p_{21} = \frac{1}{6},$$

what is  $\lim_{n \rightarrow \infty} p_{11}^{(n)}$ ?

- (A) 1
- (B)  $\frac{3}{5}$
- (C)  $\frac{2}{5}$
- (D)  $\frac{1}{5}$

(D)  $\frac{1}{6}$

(C)  $\frac{2}{3}$

(B)  $\frac{5}{6}$

(A)  $\frac{1}{2}$

29. In an M/M/1 queue with arrival rate  $\lambda$ , service rate  $\mu$  and no waiting, what is the steady state probability that the system is idle?

(D)  $\left\{ B \left( \frac{t}{4}, t \leq 0 \right) \right\}$

(C)  $\{ |B(t)|, t \leq 0 \}$

(B)  $\{ e^{B(t)}, t \leq 0 \}$

(A)  $\{ B(t + \Delta) - B(t), t \leq 0 \}$

28. If  $\{B(t), t \geq 0\}$  denotes a standard Brownian motion, which of the following is a Brownian motion?

(D)  $\sum_{k=1}^{\infty} p_{kk}^{(n)}$  converges to 0

(C)  $\sum_{k=1}^{\infty} p_{kk}^{(n)}$  is divergent

(B)  $\lim_{n \rightarrow \infty} p_{kk}^{(n)} = 0$

(A)  $\sum_{k=1}^{\infty} p_{kk}^{(n)}$  converges

27. A criterion for state  $k$  to be recurrent in a Markov chain is which one of the following?

25. If  $X_1, X_2, \dots, X_n$  are independent with characteristic function

$$\phi(t) = \begin{cases} 0 & \text{if } |t| < 1, \\ 1 - |t| & \text{if } |t| \geq 1; \end{cases}$$

what is the limit of the characteristic function of

$$\frac{X_1 + \dots + X_n}{n} \text{ as } n \rightarrow \infty?$$

(A)  $e^{-t}, t \in \mathbb{R}$

(B)  $e^{-|t|}, t \in \mathbb{R}$

(C)  $e^{-t^2}, t \in \mathbb{R}$

(D)  $e^{t^2}, t \in \mathbb{R}$

24. If  $T_n$  is the MLE of a parameter  $\theta$  in a distribution  $F(\cdot; \theta)$ , which of the following is true?

(A)  $T_n$  is always unbiased for  $\theta$

(B)  $T_n$  is never consistent for  $\theta$

(C)  $T_n$  is consistent for  $\theta$  under Cramer's regularity conditions

(D)  $T_n$  is never unbiased for  $\theta$

20. Let  $\{N(t), t \geq 0\}$  be a renewal process with mean finite and mean inter-arrival time  $\mu$ . Which of the following is true?

(A)  $\lim_{t \rightarrow \infty} \frac{N(t)}{t} = 1$  a.s.

(B)  $\lim_{t \rightarrow \infty} \frac{N(t)}{t} = 0$  a.s.

(C)  $\lim_{t \rightarrow \infty} \frac{N(t)}{t} = \mu$  a.s.

(D)  $\lim_{t \rightarrow \infty} \frac{N(t)}{t} = \frac{1}{\mu}$  a.s.





63. If correlation coefficient between X and Y is 0.3, what is the correlation coefficient between  $1 + X$  and  $1 - 2Y$  ?  
 (A)  $-0.4$   
 (B)  $0.3$   
 (C)  $0.6$   
 (D)  $-0.3$

64. Given the linear model  $(Y, A, C^2 I_3)$  with

$$A = \begin{bmatrix} 1 & 1 & 2 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{bmatrix},$$

when is the linear parametric function

$$a_1\theta_1 + a_2\theta_2 + a_3\theta_3$$

- (A)  $\theta_1 + \theta_2 + \theta_3$
- (B)  $\theta_2 = \theta_1 + \theta_3$
- (C)  $\theta_3 = \theta_1 + \theta_2$
- (D)  $\theta_1 = \theta_2 - \theta_3$

65. What is the bias of the ratio estimator  $\frac{\bar{Y}}{\bar{X}}$

in a simple random sampling ?

- (A)  $\frac{-\text{Cov}\left(\frac{\bar{Y}}{\bar{X}}, \frac{\bar{Y}}{\bar{X}}\right)}{E(\bar{X})}$
- (B)  $\frac{-\text{Cov}\left(\frac{\bar{Y}}{\bar{X}}, \frac{\bar{Y}}{\bar{X}}\right)}{E(\bar{Y})}$
- (C)  $\frac{-\text{Cov}\left(\frac{\bar{Y}}{\bar{X}}, \bar{Y}\right)}{E(\bar{X})}$
- (D)  $\frac{-\text{Cov}\left(\frac{\bar{Y}}{\bar{X}}, \bar{Y}\right)}{E(\bar{Y})}$

66. What is a necessary and sufficient condition for estimability of a linear parametric function  $a'\alpha$  of treatment effects alone, in a general block design ?  
 (A) Vector  $a$  belongs to the column space of the design matrix  
 (B) Vector  $a$  belongs to the column space of the C-matrix of the design  
 (C) Vector  $a$  belongs to the row space of the design matrix  
 (D)  $a'\alpha$  is an elementary treatment contrast

67. Find the value of the objective function at an optimal solution of the L.P. minimize  $x + \gamma$  subject to  $x - \gamma = -2$ ,  $x \leq 0, \gamma \leq 0$   
 (A)  $-2$   
 (B)  $0$   
 (C)  $10$   
 (D)  $2$

68. Given the moment generating functions

$$M_x(t) = \frac{3 + e^t}{4} \quad \text{and} \quad M_y(t) = e^{2(e^t - 1)}$$

defined for appropriate values of  $t$ , what is  $P(X + Y = 1)$  if  $X$  and  $Y$  are independent ?

- (A)  $\frac{27}{32e^2}$
- (B)  $\frac{11}{64e^2}$
- (C)  $\frac{81}{64e^2}$
- (D)  $\frac{27}{64e^2}$



69. Given that  $P(X_n = 0) = \frac{1}{2^n} = 1 - P(X_n = 1)$ ,  $n = 1, 2, \dots$ , what is  $P\{X_n = 0\}$  infinitely often (equal to)?

- (A) 1
- (B)  $\frac{1}{2}$
- (C)  $\frac{1}{3}$
- (D) 0

70. Let  $\{X_1, X_2, \dots, X_n\}$  be a random sample from a continuous distribution function  $F$  and  $F_n$  be the corresponding empirical

distribution function. Let  $D_n = \sup_x |F_n(x) - F(x)|$ ,

$D_n^+ = \sup_x (F_n(x) - F(x))$ ,

$D_n^- = \sup_x (F(x) - F_n(x))$ , which of the

following is true?

- (A)  $D_n^+$ ,  $D_n^-$  and  $D_n$  are distribution free
- (B)  $D_n$  is distribution free but not  $D_n^+$  and  $D_n^-$
- (C)  $D_n^+$  and  $D_n^-$  are distribution free but not  $D_n$
- (D) None of  $D_n^+$ ,  $D_n^-$ ,  $D_n$  are distribution free

71. If  $T_n$  is a CAN estimator of  $\theta$  with variance  $\sigma_n^2$  then  $\log T_n$  is CAN for  $\log \theta$  with variance

- (A)  $\frac{\sigma_n^2}{\theta^2}$
- (B)  $\sigma_n^2 \cdot \theta^2$
- (C)  $\sigma_n^2 \cdot \theta$
- (D)  $\frac{\sigma_n^2}{\theta}$

72. In a parallel system of  $k$  components, the system survival time is

- (A) Minimum of the survival times of its components
- (B) Maximum of the survival times of its components
- (C) Mean survival time of its components
- (D) Median survival time of its components

73. Let  $X$  be a random variable with  $E|X|^k < \infty$ . Then the Markov inequality states that

- (A)  $P\{|X| \leq \epsilon\} \geq \frac{E|X|^k}{\epsilon^k}$
- (B)  $P\{|X| \leq \epsilon\} \geq \frac{\epsilon^k}{E|X|^k}$
- (C)  $P\{|X| \geq \epsilon\} \geq \frac{E|X|^k}{\epsilon^k}$
- (D)  $P\{|X| \geq \epsilon\} \leq \frac{E|X|^k}{\epsilon^k}$



72. A sample of size  $n$  is drawn from a dichotomous population. If the sample has proportion  $p$  of items of category I and proportion  $q$  of category II then the variance of proportion  $p$  is

(A)  $\frac{pq}{n-1} = \sigma_p^2$

(B)  $\frac{pq}{n} = \sigma_p^2$

(C)  $\frac{npq}{n-1} = \sigma_p^2$

(D)  $\frac{pq}{n-1} = \sigma_p^2$

74. While estimating the parameters of a linear regression model, a ridge estimator is proposed when

(A) the errors are autocorrelated

(B) the dispersion matrix of the error vector is singular

(C) the columns of the regression matrix are linearly independent

(D) there is multicollinearity in the model

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