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First Semester M.Tech. Degree Examination, June/July 2015

Advanced Mathematics

Time: 3 hrs.

Max. Marks:100

Note: Answer any FIVE full questions.

1 a. If $A = \begin{pmatrix} 5 & 9 \\ 1 & 7 \\ -3 & -5 \\ 1 & 5 \end{pmatrix}$. Find the QR factorization of A. (08 Marks)

b. Find the singular value decomposition of $A = \begin{pmatrix} 1 & -1 \\ -2 & 2 \\ 2 & -2 \end{pmatrix}$. (12 Marks)

2 a. Find the least-square solution of $AX = B$, given

$$A = \begin{pmatrix} 1 & 3 & 5 \\ 1 & 1 & 0 \\ 1 & 1 & 2 \\ 1 & 3 & 3 \end{pmatrix}, \quad B = \begin{pmatrix} 3 \\ 5 \\ 7 \\ -3 \end{pmatrix} \quad \text{(08 Marks)}$$

b. Obtain the pseudo-inverse of the matrix $A = \begin{pmatrix} -1 \\ 2 \\ 2 \end{pmatrix}$ using singular value decomposition. (12 Marks)

3 a. Prove that an extremal of the functional $I = \int_{x_1}^{x_2} \sqrt{y(1+(y')^2)} dx$ is a parabola. (08 Marks)

b. Find the shortest distance between the parabola $y = x^2$ and the straight line $x - y = 5$. (12 Marks)

4 a. Find the extremal of the functional $I = \int_0^{\pi/4} [16y^2 - (y'')^2 + x^2] dx$ subject to the following end conditions: $y(0) = 0, y(\pi/4) = 1, y'(0) = 2, y'(\pi/4) = 0$. (08 Marks)

b. Prove that the sphere is the solid of revolution, which for a given surface area S , has maximum volume. (12 Marks)

5 a. An infinitely long string having one end at $x = 0$ is initially at rest on the x -axis. The end $x = 0$ undergoes a periodic transverse displacement described by $A_0 \sin \omega t, t > 0$. Using Laplace transforms, find the displacement of any point on the string at any time t . (10 Marks)

- b. Using the Fourier cosine transform, find the temperature $u(x, t)$ in a semi-infinite rod $0 \leq x < \infty$ determined by the partial differential equation $\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}$, $0 < x < \infty$, $t > 0$ subject to $u(x, 0) = 0$, $0 \leq x < \infty$, $u_x(0, t) = -u_0$ (a constant) when $x = 0$ and $t > 0$ and u and $\frac{\partial u}{\partial x}$ both tend to zero as $x \rightarrow \infty$. (10 Marks)
- 6 a. State the properties of harmonic functions in bounded domains. (06 Marks)
- b. Apply Fourier sine transform method to solve the following potential problem in the semi-infinite strip described by
- $$u_{xx} + u_{yy} = 0, \quad 0 < x < \infty, \quad 0 < y < a$$
- $$u(x, 0) = f(x), \quad u(x, a) = 0$$
- $$u(x, y) = 0, \quad 0 < y < a, \quad 0 < x < \infty$$
- $$\frac{\partial u}{\partial x} \rightarrow 0 \quad \text{as} \quad x \rightarrow \infty$$
- (14 Marks)
- 7 a. Use Chame's penalty (Big-M) method to
Maximize $Z = 3x_1 + 2x_2$
Subject to the constraints $2x_1 + x_2 \leq 2$
 $3x_1 + 4x_2 \geq 12$
 $x_1, x_2 \geq 0$ (08 Marks)
- b. Apply dual simplex method to
Minimize $Z = 2x_1 + 2x_2 + 4x_3$
Subject to the constraints $2x_1 + 3x_2 + 5x_3 \geq 2$
 $3x_1 + x_2 + 7x_3 \leq 3$
 $x_1 + 4x_2 + 6x_3 \leq 5$
 $x_1, x_2, x_3 \geq 0$ (12 Marks)
- 8 a. Use two-phase method to
Minimize $Z = \frac{15}{2}x_1 - 3x_2$
Subject to the constraints $3x_1 - x_2 - x_3 \geq 3$
 $x_1 - x_2 + x_3 \geq 2$
 $x_1, x_2, x_3 \geq 0$ (12 Marks)
- b. Using Kuhn-Tucker conditions
Maximize $Z = 3x_1^2 + 14x_1x_2 - 8x_2^2$
 $3x_1 + 6x_2 \leq 72, \quad x_1, x_2 \geq 0$ (08 Marks)

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