2011 (I) MATHEMATICAL SCIENCES TEST BOOKLET

Time: 3:00 Hours

Maximum Marks: 200

INSTRUCTIONS

- 1. You have opted for English as medium of Question Paper. This Test Booklet contains one hundred and twenty (20 Part'A'+40 Part 'B' +60 Part 'C') Multiple Choice Questions (MCQs). You are required to answer a maximum of 15, 25 and 20 questions from part 'A' 'B' and 'C' respectively. If more than required number of questions are answered, only first 15, 25 and 20 questions in Parts 'A' 'B' and 'C' respectively, will be taken up for evaluation.
- 2. Answer sheet has been provided separately. Before you start filling up your particulars, please ensure that the booklet contains requisite number of pages and that these are not torn or mutilated. If it is so, you may request the Invigilator to change the booklet. Likewise, check the answer sheet also. Sheets for rough work have been appended to the test booklet.
- Write your Roll No., Name, Your address and Serial Number of this Test Booklet on the Answer sheet in the space provided on the side 1 of Answer sheet. Also put your signatures in the space identified.
- 4. You must darken the appropriate circles related to Roll Number, Subject Code, Booklet Code and Centre Code on the OMR answer sheet. It is the sole responsibility of the candidate to meticulously follow the instructions given on the Answer Sheet, failing which, the computer shall not be able to decipher the correct details which may ultimately result in loss, including rejection of the OMR answer sheet.
- 5. Each question in Part 'A' carries 2 marks, Part 'B' 3 marks and Part 'C' 4.75 marks respectively. There will be negative marking @ 0.5marks in Part 'A' and @0.75 in Part 'B' for each wrong answer and no negative marking for Part 'C'.
- 6. Below each question in Part 'A' and 'B', four alternatives or responses are given. Only one of these alternatives is the "correct" option to the question. You have to find, for each question, the correct or the best answer. In Part 'C' each question may have 'ONE' or 'MORE' correct options. Credit in a question shall be given only on identification of 'ALL' the correct options in Part 'C'. No credit shall be allowed in a question if any incorrect option is marked as correct answer.
- 7. Candidates found copying or resorting to any unfair means are liable to be disqualified from this and future examinations.
- 8. Candidate should not write anything anywhere except on answer sheet or sheets for rough work.
- After the test is over, you MUST hand over the answer sheet (OMR) to the invigilator.
- 10. Use of calculator is not permitted.

Logarithms

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42	6232	6243	6253	6263	6274	6284	6294	6304	6314	6325	1	2		4			7		
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Logarithms

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Antilogarithms

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16 17 18	1413 1445 1479 1514 1549	1416 1449 1483 1517 1552	1419 1452 1486 1521 1556	1422 1455 1489 1524 1560	1426 1459 1493 1528 1563	1429 1462 1496 1531 1567	1432 1466 1500 1535 1570	1435 1469 1503 1538 1574	1439 1472 1507 1542 1578	1442 1476 1510 1545 1581	0 0 0	1 1 1 1	1 1 1 1 1	1 1 1 1	2 2 2 2	2 2 2 2	2 2 2 3	3 3 3 3	3 3 3 3
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Antilogarithms

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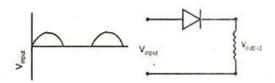
PART A

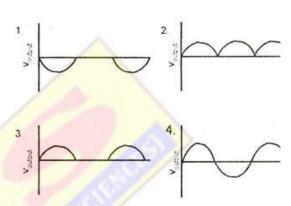
- A physiological disorder X always leads to the disorder Y. However, disorder Y may occur by itself. A population shows 4% incidence of disorder Y. Which of the following inferences is valid?
 - 1 4% of the population suffers from both X & Y
 - Less than 4% of the population suffers from X
 - At least 4% of the population suffers from X
 - 4. There is no incidence of X in the given population
- 2. Exposing an organism to a certain chemical can change nucleotide bases in a gene, causing mutation. In one such mutated organism if a protein had only 70% of the primary amino acid sequence, which of the following is likely?
 - 1. Mutation broke the protein
 - The organism could not make amino acids
 - 3. Mutation created a terminator codon
 - 4. The gene was not transcribed
- 3. The speed of a car increases every minute as shown in the following Table. The speed at the end of the 19th minute would be

Time (minutes)	Speed (m/sec)
1	1.5
2	3.0
3.	4.5
•	
0 -	
24	36.0
25	37.5

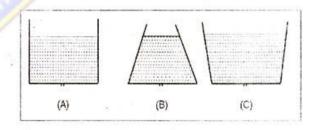
- 1. 26.5
- 2. 28.0
- 3. 27.0
- 4. 28.5

4. If V_{input} is applied to the circuit shown, the output would be





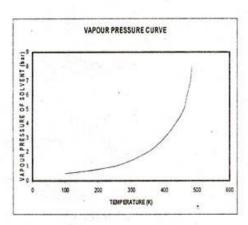
5. Water is dripping out of a tiny hole at the bottom of three flasks whose base diameter is the same, and are initially filled to the same height, as shown



Which is the correct comparison of the rate of fall of the volume of water in the three flasks?

- 1. A fastest, B slowest
- 2. B fastest, A slowest
- 3. B fastest, C slowest
- 4. C fastest, B slowest
- 6. A reference material is required to be prepared with 4 ppm calcium. The amount of CaCO₃ (molecular weight = 100) required to prepare 1000 g of such a reference material is
 - 10 μg
 - 2. 4 µg
 - 3. 4 mg
 - 4. 10 mg

7.



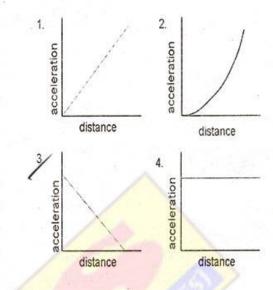
The normal boiling point of a solvent (whose vapour pressure curve is shown in the figure) on a planet whose normal atmospheric pressure is 3 bar, is about

- 1. 100 K
- 2. 273 K
- 3. 400 K
- 4. 500 K

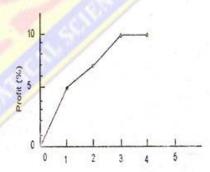
8. How many σ bonds are present in the following molecule?

 $HC \equiv CCH = CHCH_3$

- 1. 4
- 2. 6
- 3. 10
- 4. 13
- 9. The reason for the hardness of diamond is
 - 1. extended covalent bonding
 - 2. layered structure
 - 3. formation of cage structures
 - 4. formation of tubular structures
- 10. The acidity of normal rain water is due to
 - 1. SO2
 - 2. CO₂
 - 3. NO₂
 - 4. NO
- 11. A ball is dropped from a height h above the surface of the earth. Ignoring air drag, the curve that best represents its variation of acceleration is



12.

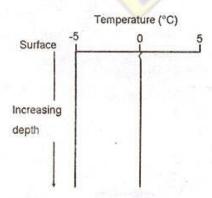


The cumulative profits of a company since its inception are shown in the diagram. If the net worth of the company at the end of 4th year is 99 crores, the principal it had started with was

- 9.9 crores
- 2. 91 crores
- 3. 90 crores
- 4. 9.0 crores
- Diabetic patients are advised a low glycaemic index diet. The reason for this is
 - They require less carbohydrate than healthy individuals
 - They cannot assimilate ordinary carbohydrates
 - 3. They need to have slow, but sustained release of glucose in their blood stream
 - They can tolerate lower, but not higher than normal blood sugar tevels

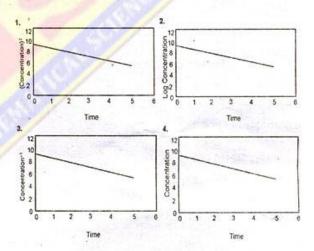
- 14. Standing on a polished stone floor one feels colder than on a rough floor of the same stone. This is because
 - Thermal conductivity of the stone depends on the surface smoothness
 - Specific heat of the stone changes by polishing it
 - The temperature of the polished floor is lower than that of the rough floor
 - There is greater heat loss from the soles of the feet when in contact with the polished floor than with the rough floor
- 15. Popular use of which of the following fertilizers increases the acidity of soil?
 - 1. Potassium Nitrate
 - 2. Urea
 - 3. Ammonium sulphate
 - 4. Superphosphate of lime
- 16. If the atmospheric concentration of carbon dioxide is doubled and there are favourable conditions of water, nutrients, light and temperature, what would happen to water requirement of plants?
 - It decreases initially for a short time and then returns to the original value
 - 2. It increases
 - 3. It decreases
 - 4. It increases initially for a short time and then returns to the original value

17.



The graph represents the depth profile of temperature in the open ocean; in which region this is likely to be prevalent?

- 1. Tropical region
- 2. Equatorial region
- 3. Polar region
- 4. Sub-tropical region
- 18. Glucose molecules diffuse across a cell of diameter d in time τ . If the cell diameter is tripled, the diffusion time would
 - increase to 9τ
 - decrease to τ/3
 - increase to 3τ
 - decrease to τ/9
- 19. Identify the figure which depicts a first order reaction.



- 20. Which of the following particles has the largest range in a given medium if their initial energies are the same?
 - 1. alpha
 - 2. electron
 - 3. positron
 - 4. gamma

PART B

21. Let $S = \{A : A = [a_{ij}]_{5\times 5}, a_{ij} = 0 \text{ or } 1 \forall i, j, \}$

$$\sum_{j} a_{ij} = 1 \ \forall i \ \text{and} \quad \sum_{i} a_{ij} = 1 \ \forall j$$
.

Then the number of elements in S is

- 1. 5²
- 2. 5⁵
- 3. 5!
- 4. 55
- 22. The number of 4 digit numbers with no two digits common is
 - 1. 4536
 - 2. 3024
 - 3. 5040
 - 4. 4823
- 23. Let D be a non-zero n×n real matrix with n ≥ 2. Which of the following implications is valid?
 - 1. det(D) = 0 implies rank (D) = 0
 - 2. det(D) = 1 implies rank $(D) \neq 1$
 - 3. rank (D) = 1 implies det (D) \neq 0
 - 4: rank (D) = n implies det (D) \neq 1
- **24.** Let $f_n(x) = x^{1/n}$ for $x \in [0,1]$. Then
 - 1. $\lim_{n\to\infty} f_n(x)$ exists for all $x \in [0,1]$.
 - 2. $\lim_{n\to\infty} f_n(x)$ defines a continuous function on [0,1].
 - 3. $\{f_n\}$ converges uniformly on [0,1].
 - 4. $\lim_{n\to\infty} f_n(x) = 0$ for all $x \in [0,1]$.
- 25. Let $A = \{x^2 : 0 < x < 1\}$ and $B = \{x^3 : 1 < x < 2\}$. Which of the following statements is true?
 - There is a one to one, onto function from A to B.
 - 2. There is no one to one, onto function from A to B taking rationals to rationals.
 - There is no one to one function from A to B which is onto.
 - There is no onto function from A to B which is one to one.

26. Let ζ be a primitive fifth root of unity. Define

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

For a vector $\mathbf{v} = (\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \mathbf{v}_4, \mathbf{v}_5) \in \mathbb{R}^5$, define $|\mathbf{v}|_A = \sqrt{|\mathbf{v}A\mathbf{v}^T|}$ where \mathbf{v}^T is transpose of \mathbf{v} . If $\mathbf{w} = (1, -1, 1, 1, -1)$, then $|\mathbf{w}|_A$ equals

- 1. 0
- 2. 1
- 3. -1
- 4. 2
- 27. The number of elements in the set { m: 1 ≤ m ≤ 1000, m and 1000 are relatively prime} is
 - 1. 100
 - 2. 250
 - 3. 300
 - 4 400
- 28. The unit digit of 2¹⁰⁰ is
 - 1 2
 - 2 4
 - 3. 6
 - 4. 8
- 29. The dimension of the vector space of all symmetric matrices of order n × n (n ≥ 2) with real entries and trace equal to zero is
 - 1. $(n^2-n)/2 -1$
 - 2. $(n^2+n)/2-1$
 - 3. $(n^2-2n)/2-1$
 - 4. $(n^2+2n)/2-1$

30 Let
$$I = \{1\} \cup \{2\} \subset \mathbb{R}$$
. For $x \in \mathbb{R}$, let $\varphi(x) = \text{dist } (x, I) = \inf \{|x-y| : y \in I\}$. Then

- 1. φ is discontinuous somewhere on \mathbb{R} .
- φ is continuous on R but not differentiable only at x = 1.
- 3 ϕ is continuous on \mathbb{R} but not differentiable only at x = 1 and 2.
- 4. φ is continuous on \mathbb{R} but not differentiable only at x = 1, 3/2 and 2.

31. The set
$$\left\{\frac{1}{n}\sin\frac{1}{n}:n\in\mathbb{N}\right\}$$
 has

- 1. one limit point and it is 0
- 2. one limit point and it is 1
- 3. one limit point and it is -1
- 4. three limit points and these are -1, 0 and 1

32. Using the fact that

$$\sum_{1}^{\infty} \frac{(-1)^{n+1}}{n} = \log 2, \sum_{1}^{\infty} \frac{(-1)^{n}}{n(n+1)} \text{ equals}$$

- 1. 1-2 log2
- 2. 1 + log 2
- 3. $(log 2)^2$
- 4. $-(log 2)^2$
- 33. Let $f: \mathbb{C} \to \mathbb{C}$ be a complex valued function given by

$$f(z) = u(x,y) + iv(x,y).$$

Suppose that $v(x, y) = 3xy^2$. Then

- f cannot be holomorphic on C for any choice of u.
- f is holomorphic on C for a suitable choice of u.
- 3 f is holomorphic on C for all choices of u.
- 4. *y* is not differentiable as a function of *x* and *y*.

34. For
$$V = (V_1, V_2) \in \mathbb{R}^2$$
 and $W = (W_1, W_2) \in \mathbb{R}^2$, consider the determinant

 $\det: \mathbb{R}^2 \times \mathbb{R}^2 \to \mathbb{R}$ defined by

$$\det(V, W) = V_1 W_2 - V_2 W_1$$

Then the derivative of the determinant map at $(V, W) \in \mathbb{R}^2 \times \mathbb{R}^2$ evaluated on $(H, K) \in \mathbb{R}^2 \times \mathbb{R}^2$ is

- 1. $\det(H,W) + \det(V,K)$
- 2. det (H, K)
- 3 det (H,V)+ det (W,K)
- 4. $\det(V, H) + \det(K, W)$
- 35. Let W be the vector space of all real polynomials of degree at most 3. Define

T: W \rightarrow W by (Tp)(x) = p'(x) where p' is the derivative of p. The matrix of T in the basis $\{1, x, x^2, x^3\}$, considered as column vectors, is given by

1.
$$\begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 3 \end{pmatrix}$$
 2.
$$\begin{pmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 \\ 0 & 0 & 3 & 0 \end{pmatrix}$$

36. The degree of the extension
$$\mathbb{Q}(\sqrt{2} + \sqrt[3]{2})$$
 over the field $\mathbb{Q}(\sqrt{2})$ is

- 1. 1
- 2 2
- 3. 3
 4. 6
- 37. The power series $\sum_{0}^{\infty} 2^{-n} z^{2n}$ converges if
 - 1. $|z| \le 2$
 - 2. |z| < 2
 - 3. $|z| \le \sqrt{2}$
 - 4 $|z| < \sqrt{2}$

38. Consider a group G. Let Z(G) be its centre, i.e., Z(G) = {g ∈ G: gh = hg for all h ∈ G}.
For n∈N, the set of positive integers, define

$$J_n = \{(g_1, \dots, g_n) \in Z(G) \times \dots \times Z(G) : g_1 \dots g_n = e\}.$$

As a subset of the direct product group $Gx \cdots xG$ (n times direct product of the group G), J_n is

- 1. not necessarily a subgroup.
- a subgroup but not necessarily a normal subgroup.
- 3. a normal subgroup.
- isomorphic to the direct product Z(G) ×···×Z(G) ((n-1) times).
- 39. Let I_1 be the ideal generated by x^4+3x^2+2 and I_2 be the ideal generated by x^3+1 in $\mathbb{Q}[x]$. If $F_1 = \mathbb{Q}[x]/I_1$ and $F_2 = \mathbb{Q}[x]/I_2$, then
 - 1. F₁ and F₂ are fields.
 - 2. F₁ is a field, but F₂ is not a field.
 - 3. F₁ is not a field while F₂ is a field.
 - 4. neither F₁ nor F₂ is a field.
- 40. Let G be a group of order 77. Then the center of G is isomorphic to
 - 1. Z(1)
 - 2 Z(7)
 - 3. Z(11)
 - 4. Z₍₇₇₎
- 41. Let P be a polynomial of degree N, with $N \ge 2$. Then the initial value problem u'(t) = P(u(t)), u(0) = 1 has always
 - 1. a unique solution in \mathbb{R} .
 - 2. N number of distinct solution in R.
 - no solution in any interval containing 0 for some P.
 - 4. a unique solution in an interval containing 0.

42. Consider the ODE $u''(t) + P(t)u'(t) + Q(t)u(t) = R(t), t \in [0,1]$

There exist continuous functions P, Q and R defined on [0, 1] and two solutions u_1 and u_2 of this ODE such that the Wronskian W of u_1 and u_2 is

- 1. W(t) = 2t 1, $0 \le t \le 1$
- 2. $W(t) = \sin 2\pi t$, $0 \le t \le 1$
- 3. $W(t) = \cos 2\pi t$, $0 \le t \le 1$
- 4. W(t) = 1, $0 \le t \le 1$
- 43. The number of characteristic curves of the PDE

$$(x^2 + 2y) u_{xx} + (y^3 - y + x) u_{yy} + x^2 (y-1) u_{xy} + 3u_x + u = 0$$

passing through the point $x = 1$, $y = 1$ is

- 1. (
- 2. 1
- 3. 2
- 4. 3
- 44. A general solution of the second order Equation

$$4 u_{xx} - u_{yy} = 0$$
 is of the form $u(x,y) =$

- 1. f(x) + g(y)
- 2. f(x + 2y) + g(x 2y)
- 3. f(x+4y) + g(x-4y)
- 4. f(4x + y) + g(4x y)

where f and g are twice differentiable functions.

- 45 Consider the function $f(x) = e^{-x}$ and its Taylor approximation g(x) of degree 3. For $x = \frac{1}{3}$, g(x) is
 - 1. positive and less than 1
 - 2 negative and less than -2
 - 3. positive and greater than 1
 - 4. less than 1 but greater than 0.75

46. The variational problem of extremizing the functional

$$I(y(x)) = \int_0^{2\pi} \left[\left(\frac{d}{dx} y \right)^2 - y^2 \right] dx; \ y(0) = 1, y(2z) = 1$$

has

- 1. a unique solution
- 2 exactly two solutions
- 3. an infinite number of solutions
- 4. no solution
- 47. For the Volterra type linear integral equation

$$\phi(x)=x+2\int_{0}^{x}e^{x-\zeta}\phi(\zeta)d\zeta$$

the resolvent kernel $R(x,\zeta;2)$ of the kernel $e^{x-\zeta}$ is

- 1. $(x-\zeta)^2 e^{2(x-\zeta)}$
- 2. $(x-\zeta)e^{x-\zeta}$
- 3. $e^{3(x-\zeta)}$
- 4. $e^{(x-\zeta)}$
- 48. Which of the following is/are correct
 - A free particle in ℝ³ can have infinite degrees of freedom
 - 2. The number of degree of freedom of N particles is greater than 3N
 - A system of N particles with k constants has 3N + k degrees of freedom
 - A system consisting of three point masses connected by three rigid massless rods has six degrees of freedom.
- 49. A system of 5 identical units consists of two parts A and B which are connected in series. Part A has 2 units connected in parallel and part B has 3 units connected in parallel. All the 5 units function independently with probability of failure $\frac{1}{2}$. Then the reliability of the system is
 - 1. $\frac{31}{32}$
 - 2. $\frac{11}{32}$

- 3. $\frac{1}{32}$
- 4. $\frac{21}{32}$
- **50.** Suppose X_1, X_2, \cdots is an i.i.d. sequence of random variables with common variance

$$\sigma^2 > 0$$
. Let $Y_n = \frac{1}{n} \sum_{i=1}^n X_{2i-1}$ and

$$Z_n = \frac{1}{n} \sum_{i=1}^{n} X_{2i}$$

Then the asymptotic distribution (as $n \to \infty$) of $\sqrt{n}(Y_n - Z_n)$ is

- 1. N(0,1)
- $2 N(0, \sigma^2)$
- 3. $N(0, 2\sigma^2)$
- 4. degenerate at 0
- 51. Consider an aperiodic Markov chain with state space S and with stationary transition probability matrix $P = ((p_{ij})), i,j \in S$. Let the n-step transition probability matrix be denoted by $P'' = ((p_{ij})'), i, j \in S$. Then which of the following statements is true?
 - 1. $\lim_{n\to\infty} p_{ii}^n = 0$ only if *i* is transient.
 - 2 $\lim_{n\to\infty} p_{ii}^n > 0$ if and only if *i* is recurrent.
 - 3. $\lim_{n\to\infty} p_{ij}^n = \lim_{n\to\infty} p_{ij}^n$ if i and j are in the same communicating class.
 - 4. $\lim_{n\to\infty} p_{ij}^n = \lim_{n\to\infty} p_{ii}^n$ if i and j are in the same communicating class.
- 52. Suppose X is a random variable with E(X) = Var(X). Then the distribution of X
 - 1. is necessarily Poisson.
 - 2 is necessarily Exponential.
 - 3. is necessarily Normal.
 - 4. cannot be identified from the given data.

53. Let x=10 be an observation on the hypergeometric random variable X, namely

$$P\left(X=x\right)=\frac{\binom{m}{x}\binom{N-m}{n-x}}{\binom{N}{n}},\,x=0,1,\cdots,$$

 $\min\{m,n\}$ and $n-x \le N-m$

where m=40, n=30 and N is an unknown parameter. The maximum likelihood estimator of N is

- 1. 120
- 2 75
- 3. 60
- 4. not unique
- 54. Let X_1, X_2, \dots, X_n , $n \ge 2$, be i.i.d. observations from $N(0, \sigma^2)$ distribution, where $0 < \sigma^2 < \infty$ is an unknown parameter. Then the uniformly minimum variance unbiased estimate for σ^2 is
 - $1. \quad \frac{1}{n} \sum_{i=1}^{n} X_i^2$
- $2 \quad \frac{1}{n-1} \sum_{i=1}^{n} X_i^2$
 - $3. \quad \frac{1}{n} \sum_{i=1}^{n} \left(X_i \overline{X} \right)^2$
 - 4. $\frac{1}{n-1} \sum_{i=1}^{n} (X_i \bar{X})^2$
- 55. Suppose that we have i.i.d. observations (X₁, Y₁), (X₂, Y₂),..., (Xₙ, Yₙ), n ≥ 3, where Xᵢ and Yᵢ are independent normal random variables. Consider τ = the sample Kendall's rank correlation coefficient computed from this data. Then which of the following is correct?
 - 1. $P(\tau > 0) > \frac{1}{2}$
 - 2. $P(\tau < 0) > \frac{1}{2}$
 - 3. $E(\tau) = 0$
 - 4. $E(\tau) \neq 0$

56.The reaction time to a stimulus X (in seconds) is distributed normally in

group 1 with mean 2 and variance 8; group 2 with mean 4 and variance 1.

The two groups appear in equal proportions. x is an observable value of X. The best discriminant function (in the sense of minimizing misclassification probabilities) is to classify into group

- 1. 2 if x > 3; otherwise in group 1
- 2 1 if x > 3; otherwise in group 2
- 3. $2 \text{ if } 0 \le x \le \frac{8}{3}$; otherwise in group 1
- 4. 1 if $0 \le x \le \frac{8}{3}$; otherwise in group 2
- 57. Batteries for torch lights are packed in boxes of 10 and a lot contains 10 boxes. A quality inspector randomly chooses a box and then checks two batteries selected randomly without replacement from that box. The lot will be rejected if any one of the two chosen batteries turns out to be defective. Suppose that 9 of the 10 boxes in the lot contain no defective batteries and only one box contains 2 defective ones. What is the probability that the lot will NOT be passed by the Inspector?
 - 1. $\frac{197}{4950}$
 - 2. $\frac{98}{2475}$
 - 3. $\frac{8}{225}$
 - 4. $\frac{17}{450}$
- 58. To examine whether two different skin creams, A and B, have different effect on the human body n randomly chosen persons were enrolled in a clinical trial. Then cream A was applied to one of the randomly chosen arms of each person, cream B to the other. What kind of a design is this?
 - 1. Completely Randomized Design
 - 2. Balanced Incomplete Block Design
 - 3. Randomized Block Design
 - 4. Latin Square Design

$$x_1 - 2x_2 \le 10$$

$$x_2 - 2x_1 \le 10$$

$$x_1, x_2 \ge 0$$

Then

- 1. The LP problem admits an optimal solution
- 2. The LP problem is unbounded
- The LP problem admits no feasible
- 4. The LP problem admits a unique feasible solution
- 60. Let X(t) be the number of customers in an M/M/1 queueing system with arrival rate 3 and service rate 6. Which of the following is true?
 - 1. $\lim P(X(t) \ge 5) = 0$
 - 2. $\lim_{t \to \infty} P(X(t) \ge 5) = \frac{1}{32}$
 - 3. $\lim_{t\to\infty} P(X(t) \ge 5) = \frac{31}{32}$
 - 4. $\lim P(X(t) \ge 5) = 1$

PART C

Unit I

61. Consider the function

$$f(x) = |\cos x| + |\sin(2-x)|.$$

At which of the following points is f not differentiable?

- 1. $\left\{ (2n+1)\frac{\pi}{2} : n \in \mathbb{Z} \right\}$
- $2. \quad \{n\pi : n \in \mathbb{Z}\}$
- 3. $\{n\pi + 2 : n \in \mathbb{Z}\}$
- $4. \quad \left\{ \frac{n\pi}{2} : n \in \mathbb{Z} \right\}$

- 62. Which of the following subsets of \mathbb{R}^2 are convex?
 - 1. $\{(x, y) : |x| \le 5 |y| \le 10\}$ 2. $\{(x, y) : x^2 + y^2 = 1\}$

 - 3. $\{(x, y) : y \ge x^2\}$
 - 4. $\{(x, y) : y \le x^2\}$
- 63. Which of the following is/are metrics on \mathbb{R} ?
 - d(x, y) = min(x, y)
 - 2. d(x, y) = |x y|

 - 3. $d(x, y) = |x^2 y^2|$ 4. $d(x, y) = |x^3 y^3|$
- 64. Let X denote the two-point set {0, 1} and write $X_i = \{0, 1\}$ for every j = 1, 2, 3,... Let $Y = \prod_{i=1}^{\infty} X_i$. Which of the following is/are true?
 - Y is a countable set.
 - Card Y = card [0,1].
 - $\tilde{\bigcup} \left[\prod_{j=1}^{n} X_{j} \right]$ is uncountable.
 - Y is uncountable.
- 65. Which of the following is/are correct?
 - 1. $n\log\left(1+\frac{1}{n+1}\right) \to 1 \text{ as } n \to \infty$
 - 2. $(n+1)\log\left(1+\frac{1}{n}\right) \to 1 \text{ as } n\to\infty$
 - 3. $n^2 \log \left(1 + \frac{1}{n}\right) \to 1 \text{ as } n \to \infty$
 - 4. $n\log\left(1+\frac{1}{n^2}\right) \to 1 \text{ as } n\to\infty$
- **66.** If $\{x_n\}$ and $\{y_n\}$ are sequences of real numbers, which of the following is/are true?
 - $\limsup (x_n + y_n) \le \limsup x_n + \limsup y_n$
 - 2. $\limsup_{n \to \infty} (x_n + y_n) \ge \limsup_{n \to \infty} x_n + \limsup_{n \to \infty} x_n$
 - 3. $\liminf_{n \to \infty} (x_n + y_n) \le \liminf_{n \to \infty} x_n + \liminf_{n \to \infty} y_n$
 - 4. $\liminf_{x_n+y_n\geq 1} (x_n+y_n) \geq \liminf_{x_n+1} x_n + \liminf_{x_n\neq 1} y_n$

- 67. Let {f_n}be a sequence of integrable functions defined on an interval [a, b]. Then
 - 1.If $f_n(x) \to 0$ a.e., then $\int_a^b f_n(x) dx \to 0$
 - 2.If $\int_a^b f_n(x)dx \to 0$, then $f_n(x) \to 0$ a.e.
 - 3.If $f_n(x) \to 0$ a.e. and each f_n is a bounded function, then $\int_a^b f_n(x) dx \to 0$
 - 4.If $f_n(x) \to 0$ a.e. and the f_n 's are uniformly bounded, then $\int_a^b f_n(x) dx \to 0$
- **68.** For $x = (x_1, x_2,...,x_d) \in \mathbb{R}^d$, and $p \ge 1$, define

$$\|x\|_p = \left(\sum_{j=1} |x_j|^p\right)^{1/p}$$
 and

 $||x||_{\infty} = \max\{|x_j|: j=1,2,...d\}$. Which of the following inequalities hold for all $x \in \mathbb{R}^d$?

- 1. $||x||_1 \ge ||x||_2 \ge ||x||_{\infty}$
- 2. $||x||_1 \le d ||x||_{\infty}$
- 3. $||x||_{1} \le \sqrt{d} ||x||_{\infty}$
- 4. $||x|| \le \sqrt{d} ||x||_2$
- 69. Consider the map $f: \mathbb{R}^2 \to \mathbb{R}^2$ defined by $f(x,y) = (3x 2y + x^2, 4x + 5y + y^2)$. Then
 - 1. f is discontinuous at (0, 0).
 - 2. f is continuous at (0, 0) and all directional derivatives exist at (0, 0).
 - 3 f is differentiable at (0, 0) but the derivative Df (0,0) is not invertible.
 - f is differentiable at (0, 0) and the derivative Df (0, 0) is invertible

- 70. Which of the following sets are dense in R with respect to the usual topology.
 - 1. $\{(x,y)\in\mathbb{R}^2:x\in\mathbb{N}\}$
 - 2. $\{(x, y) \in \mathbb{R}^2 : x + y \text{ is a rational number}\}$
 - 3. $\{(x, y) \in \mathbb{R}^2 : x + y^2 = 5\}$
 - 4. $\{(x, y) \in \mathbb{R}^2 : xy \neq 0\}$
- 71. Let

$$F = \{ f : \mathbb{R} \to \mathbb{R} : |f(x) - f(y)| \le K |(x - y)|^{\alpha} \}.$$

for all $x, y \in \mathbb{R}$ and for some $\alpha > 0$ and some K > 0.

Which of the following is/are true?

- 1. every $f \in F$ is continuous
- 2. every $f \in F$ is uniformly continuous
- 3. every differentiable function f is in F
- every f∈F is differentiable.
- 72. Let $a_{ij} = a_i a_j$, $1 \le i, j \le b$, where $a_1, ..., a_n$ are real numbers. Let $A = ((a_{ij}))$ be the $n \times n$ matrix $((a_{ij}))$. Then
 - It is possible to choose a₁,...,a_n so as to make the matrix A non-singular.
 - The matrix A is positive definite if (a₁,...,a_n) is a nonzero vector
 - 3. The matrix A is positive semidefinite for all $(a_1,...,a_n)$.
 - For all (a₁,...,a_n), zero is an eigenvalue of A.
- 73. Suppose A, B are n × n positive definite matrices and I be the n × n identity matrix. Then which of the following are positive definite.
 - 1. A+B
 - 2. ABA
 - 3. A^2+I
 - AB

- 74. Let T be a linear transformation on the real vector space \mathbb{R}^n over \mathbb{R} such that $T^2 = \lambda T$ for some $\lambda \in \mathbb{R}$. Then
 - 1. $\| \operatorname{Tx} \| = |\lambda| \| x \|$ for all $x \in \mathbb{R}^n$.
 - 2. If ||Tx|| = ||x|| for some non-zero vector $x \in \mathbb{R}^n$, then $\lambda = \pm 1$
 - 3. $T = \lambda I$ where I is the identity transformation on \mathbb{R}^n .
 - 4. If || Tx || > || x || for a nonzero vector $x \in \mathbb{R}^n$, then T is necessarily singular.
 - 75. Let M be the vector space of all 3×3 real matrices and let

$$A = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}$$

Which of the following are subspaces of M?

- ${X \in M : XA = AX}$ 1.
- ${X \in M : X + A = A + X}$
- ${X \in M : trace(AX) = 0}$
- $\{X \in M : \det(AX) = 0\}$
- 76. Let $W = \{p(B) : p \text{ is a polynomial with real}\}$

coefficients}, where $B = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{pmatrix}$

The dimension d of the vector space W satisfies

- 1. $4 \le d \le 6$
- 2. $6 \le d \le 9$
- 3. $3 \le d \le 8$
- 4. $3 \le d \le 4$
- 77. Let N be a 3×3 nonzero matrix with the property $N^3 = 0$. Which of the following is/are true?
 - 1. N is not similar to a diagonal matrix.
 - 2. N is similar to a diagonal matrix.
 - N has one non-zero eigenvector.
 - 4. N has three linearly independent eigenvector.

78. Let $x, y \in \mathbb{C}^n$. Consider $f(x,y) = \sup \|e^{i\theta}x - e^{i\varphi}y\|_{2}, \theta, \phi \in \mathbb{R}.$

Which of the following is/are correct?

- 1. $f(x, y) \le ||x||^2 + ||y||^2 2Re|\langle x, y \rangle|$
- 2. $f(x, y) \le ||x||^2 + ||y||^2 + 2Re|\langle x, y \rangle|$
- 3. $f(x,y) = ||x||^2 + ||y||^2 + 2|\langle x, y \rangle|$
- 4. $f(x,y) \ge ||x||^2 + ||y||^2 2Re\langle x, y \rangle$

Unit II

- 79. Let $\mathbb{D} = \{z \in \mathbb{C} : |z| < 1\}$ be the unit disc. Let $f: \mathbb{D} \to \mathbb{C}$ be an analytic function satisfying $f\left(\frac{1}{n}\right) = \frac{2n}{3n+1}$ for $n \ge 1$. Then
 - 1. f(0) = 2/3
 - 2. f has a simple pole at z = -3
 - 3. f(3) = 1/3
 - 4. no such f exists
- **80.** Let f be an entire function. If Re f is bounded then
 - Im f is constant
 - 2. f is constant
 - 3. $f \equiv 0$
 - 4. f' is non zero constant
- **81.** Let $f: \mathbb{D} \to \mathbb{D}$ be holomorphic with $f(0) = \frac{1}{2}$ and f(1/2) = 0, where $\mathbb{D} = \{z : |z| \le 1\}$. Which of the following is correct?
 - 1. $|f'(0)| \leq 3/4$
 - 2. $|f'(1/2)| \le 4/3$
 - 3. $|f'(0)| \le 3/4$ and $|f'(1/2)| \le 4/3$
 - 4. $f(z) = z, z \in \mathbb{D}$

82. Define
$$H^+ = \{z \in \mathbb{C} : y > 0\}$$

 $H^- = \{z \in \mathbb{C} : y < 0\}$
 $L^+ = \{z \in \mathbb{C} : x > 0\}$
 $L^- = \{z \in \mathbb{C} : x < 0\}$

The function $f(z) = \frac{z}{3z+1}$

- 1. maps H+ onto H+ and H- onto H-
- 2. maps H⁺ onto H⁻ and H⁻ onto H⁺
- 3. maps H⁺ onto L⁺ and H⁻ onto L⁻
- 4. maps H+ onto L- and H- onto L+
- 83. At z = 0 the function $f(z) = \frac{e^z + 1}{e^z 1}$ has
 - 1. a removable singularity.
 - 2. a pole.
 - 3. an essential singularity.
 - 4. the residue of f(z) at z = 0 is 2.
- 84. Let $H = \{e, (1,2), (3,4)\}$ and $K = \{e, (1,2), (3,4), (1,3), (2,4), (1,4), (2,3)\}$ be subgroups of S_4 , where e denotes the identify element of S_4 . Then
 - 1. H and K are normal subgroups of S_4
 - 2. H is normal in K and K is normal in A_4
 - 3. H is normal in A_4 but not normal in S_4
 - 4. K is normal in S_4 , but H is not.
- 85. Let $\langle p(x) \rangle$ denote the ideal generated by the polynomial p(x) in $\mathbb{Q}[x]$. If $f(x) = x^3 + x^2 + x + 1$ and $g(x) = x^3 x^2 + x 1$, then
 - 1. $\langle f(x) \rangle + \langle g(x) \rangle = \langle x^3 + x \rangle$
 - 2. $\langle f(x) \rangle + \langle g(x) \rangle = \langle f(x) \cdot g(x) \rangle$
 - 3. $\langle f(x) \rangle + \langle g(x) \rangle = \langle x^2 + 1 \rangle$
 - 4. $\langle f(x) \rangle + \langle g(x) \rangle = \langle x^4 1 \rangle$
- 86. Let I_1 be the ideal generated by $x^2 + 1$ and I_2 be the ideal generated by $x^3 x^2 + x 1$ in $\mathbb{Q}[x]$. If $R_1 = \mathbb{Q}[x]/I_1$ and $R_2 = \mathbb{Q}[x]/I_2$, then
 - 1. R₁ and R₂ are fields.
 - 2. R₁ is a field and R₂ is not a field.
 - 3. R₁ is an integral domain, but R₂ is not an integral domain.
 - 4. R₁ and R₂ are not integral domains.

- 87. Let $G = \mathbb{Z}_{10} \times \mathbb{Z}_{15}$. Then
 - G contains exactly one element of order
 - 2. G contains exactly 5 elements of order 3
 - 3. G contains exactly 24 elements of order 5
 - 4. G contains exactly 24 elements of order 10
- 88. The space C [0, 1] of continuous functions on [0, 1] is complete with respect to which of the following
 - $||f||_{\infty} = \sup\{|f(x)| : x \in [0, 1]\}$

2.
$$||f||_2 = \left(\int_0^1 |f(x)|^2 dx\right)^{1/2}$$

- 3. $||f||_{\infty}$, $\frac{1}{2} = ||f||_{\infty} + |f(1/2)|$
- 4. $||f||_{\infty}$ and $||f||_{\infty}$, $\frac{1}{4}$.
- 89. Consider the set

$$X = (-\infty, 0] \cup \left\{ \frac{1}{n} : n \in \mathbb{N} \right\} \subseteq \mathbb{R}$$
 with the

subspace topology. Then

- 1. 0 is an isolated point.
- 2. (-2, 0] is an open set.
- 3 0 is a limit point of the subset

$$\left\{\frac{1}{n}: n \in \mathbb{N}\right\}$$

- 4. (-2,0) is an open set.
- **90.** Consider three subsets of \mathbb{R}^2 , namely

$$A_1 = \{(x, y) : x^2 + y^2 \le 1\}$$

$$A_2 = \{(1, y) : y \in \mathbb{R}\}$$

$$A_3 = \{(0, 2)\}.$$

Then there always exists a continuous realvalued function f on \mathbb{R}^2 such that

$$f(x) = a_i \text{ for } x \in A_i, j = 1, 2, 3$$

- if and only if at least two of the numbers
 a₁, a₂, a₃ are equal
- 2. if $a_1 = a_2 = a_3$
- 3. for all real values of a₁, a₂, a₃
- 4. if and only if $a_1 = a_2$

Unit III

91. The Green's function $G(x, \zeta)$, $0 \le x, \zeta \le 1$ of the boundary value problem

 $y'' + \lambda y = 0$, y(0) = 0 = y(1)

is

- 1. symmetric in x and ζ
- 2. continuous at $x = \zeta$

3.
$$\frac{\partial G(x,\zeta)}{\partial x}\Big|_{x=\zeta^{-}} - \frac{\partial G(x,\zeta)}{\partial x}\Big|_{x=\zeta^{+}} = -1$$

4.
$$\frac{\partial G(x,\zeta)}{\partial x}\Big|_{x=\zeta^{-}} - \frac{\partial G(x,\zeta)}{\partial x}\Big|_{x=\zeta^{+}} = 1$$

92. For the boundary value problem,

$$y'' + \lambda y = 0,$$
 $y(-\pi) = y(\pi),$ $y'(-\pi) = y'(\pi),$

to each eigenvalue λ, there corresponds

- 1. only one eigenfunction
- 2. two eigenfunctions
- 3. two linearly independent eigenfunctions
- 4. two orthogonal eigenfunctions
- 93. Let y₁(x) and y₂(x) form a fundamental set of solutions to the differential equation

$$\frac{d^2y}{dx^2} + p(x)\frac{dy}{dx} + q(x)y = 0, \quad a \le x \le b,$$

where p(x) and q(x) are continuous in [a, b], and x_0 is a point in (a, b). Then

- both y₁(x) and y₂(x) cannot have a local maximum at x₀.
- both y₁(x) and y₂(x) cannot have a local minimum at x₀.
- y₁(x) cannot have a local maximum at x₀ and y₂(x) cannot have local minimum at x₀ simultaneously.
- both y₁(x) and y₂(x) cannot vanish at x₀ simultaneously.

94. A general solution of the PDE

$$uu_x + yu_y = x$$

is of the form

1.
$$f\left(u^2 - x^2, \frac{y}{x+u}\right) = 0$$
, where $f: \mathbb{R}^2 \to$

 \mathbb{R} is \mathbb{C}^1 and $\nabla f \neq (0,0)$ at every point

2.
$$u^2 = g\left(\frac{y}{x+u}\right) + x^2$$
, $g \in C^1(\mathbb{R})$

- 3. $f(u^2 + x^2) = 0$, $f \in C^1(\mathbb{R})$
- 4. f(x + y) = 0, $f \in C^1(\mathbb{R})$
- 95. The PDE

$$u_{xx} + u_{yy} + \lambda u = 0, \quad 0 < x, y < 1$$

 $u(x, 0) = u(x, 1) = 0, \quad 0 \le x \le 1$
 $u(0, y) = u(1, y) = 0, \quad 0 \le y \le 1$

has

- 1. a unique solution u for any $\lambda \in \mathbb{R}$.
- 2. infinitely many solutions for some $\lambda \in \mathbb{R}$.
- 3. a solution for countably many values of λ .
- 4. infinitely many solutions for all $\lambda \in \mathbb{R}$.
- 96. The Cauchy problem

$$u_x(x,y) + u_y(x,y) = 0$$
 for $(x,y) \in \mathbb{R}^2$
 $u(x,x) =$ for all $x \in \mathbb{R}$

has

- 1. a unique solution.
- a family of straight lines as characteristics.
- 3. solution which vanishes at (2, 1).
- infinitely many solutions.
- 97. Consider a linear system Ax = b with a computed solution x_C; the error and the residue are defined, respectively by

$$e = x - x_c$$
$$r = Ax - Ax_c$$

Then

- A small error necessarily implies a small residue.
- 2. The error can be large with relatively small residue.
- 3. The error can be small with relatively large residue.
- The error and the residue are always equal.

Consider the iteration function for Newton's method

$$g(x) = x - \frac{f(x)}{f'(x)}$$

and its application to find (approximate) square root of 2, starting with $x_0 = 2$. Consider the first and the second iterates x_1 and x_2 , respectively; then

- 1. $1.5 < x_1 \le 2$
- 2. $1.5 \le x_1 \le 2$
- 3. $x_1 \le 1.5$; $x_2 \le 1.5$
- 4. $x_1 = 1.5$; $x_2 < 1$
- In the Ritz method, seeking an extremum of the functional

$$I(y) = \int_{x_0}^{x_1} F\left(x, y, \frac{dy}{dx}\right) dx$$
; $y(x_0) = a, y(x_1) = b$,

The coordinate function/or the admissible function $\phi_i(x)$, i = 1, 2,... defined on $[x_0, x_1]$ must be

- 1. linearly independent
- continuous
- 3. smooth
- 4. linearly independent, smooth and the functional be considered not along admissible curves y = y(x) but only along all possible linear combinations of admissible functions

100. The integral equation, involving a parameter λ ,

$$\phi(x) = \cos zx + \lambda \int_0^{\pi} \cos(x + \zeta) d\zeta$$
has

- 1. a unique solution if $\lambda = 1$, and an infinite number of solution if $\lambda = \frac{2}{\pi}$
- 2. a unique solution if $\lambda = -1$, and an infinite number of solution if $\lambda = -\frac{2}{\pi}$
- 3. a unique solution if $\lambda \neq \frac{2}{\pi}$
- 4. no solution if $\lambda = \pm \frac{2}{\pi}$

101. Consider the force free motion of a rigid body about a fixed point 0. Suppose 3A, 5A and 6A are the principal moments of inertia at 0, and initially the angular velocity has components $\omega_1 = \sqrt{5}$, $\omega_2 = 0$,

 $\omega_3 = \sqrt{5}$ about the corresponding principal axes; if the body ultimately rotates about the mean axis, then

- 1. $\omega_1^2 + \omega_2^2 = 5$
- 2. $5\omega_2^2 + g\omega_1^2 = 45$
- $3. \quad \omega_3^2 = \omega_1^2$
- 4. $\omega_2^2 \neq \omega_1^2$
- 102. Using Euler's dynamical equation for forcefree motion of a rigid body, symmetrical about the Z-principal axis, with angular velocity $\overline{\omega} = (\omega_1, \omega_2, \omega_3)$, where ω_i , i = 1, 2,3, are the components along the three principal axes, it follows that
 - 1. $\omega_i = \text{constant}$
 - 2. $\omega_2 = a \sin(\lambda t + b)$ with a, λ , and b as constant
 - 3. $\omega_3 = \text{constant}$
 - 4. $\omega_1^2 + \omega_2^2$ constant

Unit IV

103. Which of the following is/are cumulative distribution function(s) (c.d.f.) of random variable(s)?

1.
$$F_1(x) = \begin{cases} 0, & x \le 0 \\ e^{-x}, & x > 0 \end{cases}$$

2.
$$F_2(x) = \begin{cases} 0, & x \le 0 \\ 1 - e^{-x}, & x > 0 \end{cases}$$

3.
$$F_3(x) = \begin{cases} 0, & x \le 0 \\ 1, & x > 0 \end{cases}$$

4.
$$F_4(x) = \begin{cases} 0, & x < 0 \\ 1/2, & 0 \le x < 1 \\ 1, & x \ge 0 \end{cases}$$

- 104. Let X be a random variable taking values in a set E. Let P(X >a + b| X > a) = P(X > b) for all a, b ∈ E. Then which of the following is a possible distribution of X?
 - 1. Poisson
 - 2. Geometric
 - 3. Log-normal
 - 4. Exponential
- 105. Let {X_n} be a stationary Markov chain such that

$$P(X_{i+1} = 1 \mid X_i = 1) = p_1 = 1 - P(X_{i+1} = 0 \mid X_i = 1),$$

$$P(X_{i+1} = 1 | X_i = 0) = p_o = 1 - P(X_{i+1} = 0 | X_i = 0),$$

and $P(X_1 = 1) = \pi_1 = 1 - P(X_1 = 0)$.

Then

- 1. $\pi_1 = p_1$
- 2. $\pi_1 = p_0$

$$3. \, \pi_1 = \frac{p_0}{1 - p_1 + p_0}$$

- 4. $\pi_1 = \frac{1}{2}$
- 106. Suppose X and Y are independent N (0, 1) random variables.

Let
$$U = \frac{X}{Y}$$
 and $V = \frac{X}{|Y|}$. Then

- 1.U and V are independent
- 2.U and V have the same distribution
- 3.P(U = V) = 1/2
- 4.P(U < V) = 1/2
- 107. Suppose $X_1, X_2, ...$ is a sequence of i.i.d. random variables where $P(X_i = 1) = p = 1 P(X_i = 0)$, i = 1, 2...

Let
$$Z = \frac{1}{500} \sum_{i=1}^{500} X_i$$
 and $\alpha = P(|Z-p| > 0.1)$.

Then for all p

- 1. $\alpha \leq .1$
- $2. \alpha \leq .05$
- 3. $\alpha > .01$
- 4. $\alpha = 0$

- 108. Suppose $X_1 \sim U(0, \theta)$, $X_2 \sim U(0, 1 + \theta)$ and X_1 and X_2 are independent. Then
 - 1. min $\{X_1, X_2\}$ is sufficient for θ
 - 2. max $\{X_1, X_2\}$ is sufficient for θ
 - 3. max $\{X_1, X_2-1\}$ is sufficient for θ
 - 4. max $\{X_1+1, X_2\}$ is sufficient for θ
- 109. Suppose that we have $n \ge 1$ i.i.d. observations $X_1, X_2,..., X_n$ each with a common $N(\mu,1)$ distribution where $\mu \ge 0$ is unknown parameter. Then
 - 1. the maximum likelihood estimate and the uniformly minimum variance unbiased estimate for μ are the same.
 - the minimum variance unbiased estimate for μ is a consistent estimate.
 - for any unbiased estimate for μ, there is another estimate for μ with a smaller mean squared error
 - the maximum likelihood estimate for μ
 has smaller mean squared error than
 the estimate obtained by the method of
 moments.
- 110. Let $X_1, X_2,...$ be i.i.d. observations from $N(\mu, \sigma^2)$ distribution with $-\infty < \mu < +\infty$ and $0 < \sigma^2 < \infty$ as unknown parameters. Then
 - sample mean is an unbiased estimate for μ but sample median is not an unbiased estimate for μ.
 - both sample mean and sample median are unbiased estimates for μ.
 - sample mean has smaller variance than sample median.
 - sample mean has smaller mean squared error than sample median.
- 111. Suppose $X \sim N(0, \sigma^2)$, Y has the exponential distribution with mean $2\sigma^2$ and, X and Y are independent. We want to test at level α H_0 : $\sigma^2 \le 1$ versus H_1 : $\sigma^2 > 1$. Then
 - 1. UMP test does not exist
 - UMP test rejects H₀ when X² + Y is large
 - UMP test is a chi-square test
 - UMP test is a t-test

112. Suppose that the probability distribution of a discrete random variable X under two possible parameter values is as follows.

Parameter	1	2	3	4
θ_1	.01	.04	.05	.90
θ_2	.80	.10	.05	.05

Test H_0 : $\theta = \theta_1$ versus H_1 : $\theta = \theta_2$ at level α =0.05. Then the most powerful test

- 1. rejects H_0 if x = 1 or x = 2
- 2. rejects H_0 if x = 3
- 3. has power larger than 0.85
- 4. has power .05
- 113. In a Bayesian estimation problem of the Poisson mean λ , a gamma prior (with density proportional to $e^{-\beta\lambda}$ λ^{α} -1) is formulated. There is a sample of size n from the Poisson and the sample mean is \overline{x} . The posterior distribution of λ is
 - 1. a gamma distribution
 - 2. a Poisson distribution
 - 3. has mean = $\frac{n\overline{x} + \alpha}{n + \beta}$
 - 4. has mean = $(n\overline{x} + \alpha)(n + \beta)$
 - 114. Random variables X_1 , X_2 , X_3 are such that correlation $(X_1, X_2) = \text{correlation } (X_2, X_3) = \text{correlation } (X_3, X_1) = \rho$.
 - 1. ρ cannot be negative
 - ρ can take any value between -1 and + 1
 - 3. $\rho \ge -0.5$
 - 4. ρ is either +1 or -1
 - observations X_1, X_2, X_3, X_4 such that $E(X_1) = A + B + C; E(X_2) = A; E(X_3) = B;$ $E(X_4) = A B C$ [where A, B, C, D are parameters]. Then
 - 1. B+C is not estimable
 - 2. A, B, C are all estimable
 - 3. A+B+C is estimable
 - X₂ is the Best Linear unbiased estimate of A

- 116. In a survey of a population of N = nk units, a sample of n units is to be drawn by systematic sampling with a random start between 1 and k and selecting every k^{th} unit. Then
 - the sample mean is an unbiased estimate of the population mean.
 - the variance of the sample mean cannot be estimated under this design.
 - if the N population units have been arranged at random, then the sample is equivalent to a simple random sample with replacement.
 - 4. if the N population units have been arranged at random, then the sample is equivalent to a simple random sample without replacement.
- 117. Let D be a balanced incomplete block

design with usual parameters v, b, r, k, λ . Which of the following statements is true?

- 1. \mathbb{D} is connected if $k \geq 2$.
- 2. The variance of the best linear unbiased estimator of an elementary treatment contrast under D is proportional to 2/r
- The covariance between the best linear unbiased estimators of a pair of orthogonal treatment contrasts under D is zero.
- The efficiency factor of D relative to a randomized (complete) block design with replication r is strictly smaller than unity.
- 118. Suppose that we have a data set consisting of 25 observations, where each value is either 5 or 10.
 - The mean of the data cannot be larger than the median.
 - The mean of the data cannot be smaller than the median.
 - The mean and the median for the data will be the same only if the variance of the data is zero.
 - The mean and the median for the data will be different only if the range is 5.

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119. Suppose that the LP problem maximise c^Tx subject to

 $Ax \leq b$

 $x \ge 0$

admits a feasible solution and the dual minimise b^Ty

subject to $A^Ty \ge c$

 $y \ge 0$

admits a feasible solution yo. Then

- 1. the dual admits an optimal solution.
- 2. any feasible solution x_0 of the primal and y_0 of the dual satisfies $b^Ty_0 \le c^Tx_0$.
- 3. the dual problem is unbounded.
- 4. the primal problem admits an optimal solution.
- 120. Let X(t) be the number of customers in an M/M/1 queuing system with arrival rate $\lambda > 0$ and service rate $\mu > 0$.

It is known that $\lim_{t\to\infty} P(X(t)=1) = \frac{1}{4}$.

Which of the following is true?

1.
$$\lim_{t \to \infty} E(X(t)=1) = \frac{1}{3}$$

$$2. \lim_{t \to \infty} E(X(t) = 1) = \frac{\lambda}{\mu}$$

3.
$$\lim_{t \to \infty} Var(X(t)=1) = \frac{1}{9}$$

4.
$$\lim_{t \to \infty} Var(X(t) = 1) = \left(\frac{\lambda}{\mu}\right)^2$$

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