

(3 Hours)

[Total Marks : 100

- 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.

1. (a) Find the characteristic equation of the matrix A given below and hence; find the matrix represented by $A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 - 2A + I$. 5

$$\text{Where } A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}.$$

- (b) Find the orthogonal trajectory of the family of curves $x^3y - xy^3 = c$. 5

- (c) Evaluate $\int_c \frac{\sin^6 z}{(z - \pi/6)^3} dz$ where c is $|z| = 1$. 5

- (d) Use the dual simplex method to solve the following L.P.P. 5

$$\begin{aligned} \text{Minimise } & Z = x_1 + x_2 \\ \text{Subject to } & 2x_1 + x_2 \geq 2 \\ & -x_1 - x_2 \geq 1 \\ & x_1, x_2 \geq 0. \end{aligned}$$

2. (a) Find the eigen values and eigen vectors of the matrix. 6

$$\begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix}$$

- (b) Find the imaginary part of the analytic function whose real part is $e^{2x}(x \cos 2y - \sin 2y)$. Also verify that v is harmonic. 6

- (c) Use Penalty method to solve the following L.P.P. 8

$$\begin{aligned} \text{Minimise } & Z = 2x_1 + 3x_2 \\ \text{Subject to } & x_1 + x_2 \geq 5 \\ & x_1 + 2x_2 \geq 6 \\ & x_1, x_2 \geq 0. \end{aligned}$$

3. (a) Using the method of Lagrange's multipliers, solve the following N.L.P.P. 8

$$\begin{aligned} \text{Optimise } & Z = 2x_1^2 + x_2^2 + 3x_3^2 + 10x_1 + 8x_2 + 6x_3 - 100 \\ \text{Subject to } & x_1 + x_2 + x_3 = 20 \text{ and} \\ & x_1, x_2, x_3 \geq 0. \end{aligned}$$

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(b) Evaluate $\int_c \frac{z^2}{(z-1)^2(z-2)} dz$ where c is the circle $|z| = 2.5$. 6

(c) Show that $A = \begin{bmatrix} 7 & 4 & -1 \\ 4 & 7 & -1 \\ -4 & -4 & 4 \end{bmatrix}$ is derogatory. 6

4. (a) Show that the matrix $A = \begin{bmatrix} 8 & -8 & -2 \\ 4 & -3 & -2 \\ 3 & -4 & 1 \end{bmatrix}$ is diagonalisable. Find the transforming 6

matrix and the diagonal matrix.

(b) Show that $f(z) = \sqrt{|xy|}$ is not analytic at the origin although Cauchy - Riemann 6
equations are satisfied at that point.

(c) Using Duality solve the following L.P.P 8

$$\text{Minimize } Z = 430x_1 + 460x_2 + 420x_3$$

$$\text{Subject to } x_1 + 3x_2 + 4x_3 \geq 3$$

$$2x_1 + 4x_3 \geq 2$$

$$x_1 + 2x_2 \geq 5 \text{ and}$$

$$x_1, x_2, x_3 \geq 0.$$

5. (a) Consider the following problem – 6

$$\text{Maximize } Z = x_1 + 3x_2 + 3x_3$$

$$\text{Subject to } x_1 + 2x_2 + 3x_3 = 4$$

$$2x_1 + 3x_2 + 5x_3 = 7$$

Determine :-

(i) all basic solutions,

(ii) all feasible basic solutions,

(iii) optimal feasible basic solution.

(b) Obtain Taylor's and Laurent's expansions of $f(z) = \frac{z-1}{z^2-2z-3}$ indicating 6
regions of convergences.

(c) Verify Cayley - Hamilton theorem for the matrix A and hence, find A^{-1} and A^4 8

$$\text{where } A = \begin{bmatrix} 1 & 2 & -2 \\ -1 & 3 & 0 \\ 0 & -2 & 1 \end{bmatrix}$$

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6. (a) If $u = -r^3 \sin 3\theta$, find the analytic function $f(z)$ whose real part is u . **6**

(b) If $A = \begin{bmatrix} -1 & 4 \\ 2 & 1 \end{bmatrix}$ then prove that $3 \tan A = A \tan 3$. **6**

(c) Solve the following L.P.P. by simplex method. **8**

$$\begin{aligned} \text{Maximize } & Z = 3x_1 + 5x_2 + 4x_3 \\ \text{Subject to } & 2x_1 + 3x_2 \leq 8 \\ & 2x_2 + 5x_3 \leq 10 \\ & 3x_1 + 2x_2 + 4x_3 \leq 15 \\ & x_1, x_2, x_3 \geq 0. \end{aligned}$$

(a) Find the bilinear transformation which maps the points $z = \infty, i, 0$ on to the points $0, i, \infty$. **6**

(b) Find Laurent's series which represents the function $f(z) = \frac{2}{(z-1)(z-2)}$ **6**

when (i) $|z| < 1$
 (ii) $1 < |z| < 2$,
 (iii) $|z| > 2$.

(c) Use the Kuhn - Tucker conditions to solve the following N.L.P.P. **8**

$$\begin{aligned} \text{Minimise } & Z = 2x_1 + 3x_2 - x_1^2 - 2x_2^2 \\ \text{Subject to } & x_1 + 3x_2 \leq 6 \\ & 5x_1 + 2x_2 \leq 10 \\ & x_1, x_2 \geq 0. \end{aligned}$$
