	Utech
Name:	A
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Inviailator's Signature :	

CS/M.Tech(EE)/SEM-1/MMA-101/2010-11 2010-11

APPLIED MATHEMATICS FOR ELECTRICAL ENGINEERS

Time Allotted: 3 Hours Full Marks: 70

The figures in the margin indicate full marks.

Candidates are required to give their answers in their own words as far as practicable.

Answer Question No. 1 and any four from the rest.

1. Answer *all* questions :

 7×2

- a) What are slack and surplus variables? Explain.
- b) Explain what do you understand by "assignment problem".
- c) Define cross-correlation function and state any two of its properties.
- d) The power spectral density of a random proces $\{x (t)\}$ is given by

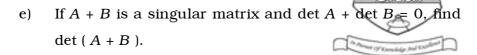
$$S_{xx}(w) = \pi, |w| < 1$$

0, elsewhere

Find its auto-correlation function.

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- f) State the necessary and sufficient condition for the diagonalization of matrix.
- g) State whether the following are *True* or *False*:
 - i) Assignment technique is essentially a minimization technique.
 - ii) In assignment problem if the final cost matrix contains more than one zero at independent positions then the problem will have a unique solution.

(Long Answer Type Questions)

Answer any *four* of the following. 4×14

- 2. a) State and prove Euler's Lagrange's equation.
 - b) Find the external to the functional

$$J[y] = \int_{0}^{1} \left[2x + 3y + (y')^{2} \right] dx, y(0) = y(1) = 1.$$

3. a) State and prove Beltrami's identity. Hence find the extremal of the functional

$$J[y] = \frac{1}{\sqrt{2g}} \int_{x_1}^{x_2} \frac{\sqrt{1 + (y')^2}}{y_1 - y} dx, y(x_1) = y_1, y(x_2) = y_2.$$

b) State Brachistochrone problem and solve it.

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- 4. a) Define matrix norm.
 - b) Prove that if $A \ \square \ V_{n \, \infty \, n}$ and $\| . \|_a : V_{n \, \infty \, n} \ \varnothing \ R$ defined by

$$\|A\|_{a} = \sum_{i,j} \|a_{ij}\| \ \forall (a_{ij}) \ \|V_{n \infty n}, \text{ then } \|A\|_{a} \text{ is the}$$

matrix norm on $V_{n \infty n}$

[$V_{n \infty n}$: the set of all square matrix of order n which is a real vector space].

- 5. a) A paper mill will produce two grades of paper, namely *X* and *Y*. Owing to raw material restriction, it cannot produce more than 400 tons of grade *X* and 300 tons of grade *Y* in a week. There are 160 production hours in a week. It requires 0·2 and 0·4 hours to produce a ton of products *X* and *Y* respectively with corresponding profits of Rs. 200 and Rs. 500 per ton. Formulate the above as an LPP to maximize the profit and find the optimum product mix.
 - b) Solve the following LPP by graphical method.

Maximize
$$Z = 5x_1 + 7x_2$$

subject to $x_1 + x_2 \le 4$,
 $3x_1 + 8x_2 \le 24$,

$$10x_{1} + 7x_{2} \le 35,$$

$$x_1, x_2 \ge 0.$$

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6. Use simplex method to solve the LPP

Maximize
$$Z = 3x_1 + 2x_2$$

subject to
$$x_1 + x_2 \le 4$$
,

$$x_1 - x_2 \le 2,$$

$$x_{1}, x_{2} \ge 0.$$

7. Using the following cost matrix, determine the optimum job assignment and the cost of the assignment.

		Jobs				
		1	2	3	4	5
	\boldsymbol{A}	10	3	3	2	8
	\boldsymbol{B}	9	7	8	2	7
Machine	C	7	5	6	2	4
	D	3	5	8	2	4
	E	9	10	9	6	10

- 8. a) Show that the random process $X(t) = A \cos(wt + \theta)$ is wide-sense stationary if A and w are constants and θ is uniformly distributed random variable in $(0, 2\pi)$.
 - b) Calculate the power spectral density of a stationary random process for which the auto-correlation is $R_{_{XX}}(~t~) ~= \sigma^{\,2}~e^{\,-\,\alpha\,|\tau|}~.$

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