

M.A./M.Sc. Semester IV Examination, 2021 (CBCS)
Subject: Mathematics (Applied/Pure Stream)
Course: MMATAME407-1 (Advanced Optimization-II)

Time: 2 Hours

Full Marks: 40

The figures in the margin indicate full marks.

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

[Notation and symbols have their usual meaning]

Answer any **four** questions. Only **first four** answers will be evaluated.

4 × 10 = 40

1. (a) In a serial double-stage maximization problem if [5]

(i) the objective function ψ_2 is a separable function of stage returns $f_1(s_1, d_1)$ and

$$f_2(s_2, d_2)$$

(ii) ψ_2 is a monotonic non-decreasing function of f_1 for every feasible value of f_2 .

Prove that the problem is decomposable.

(b) Using Dynamic Programming, show that [5]

$$z = \sum_{i=1}^n p_i \log p_i$$

subject to the constraints

$$\sum_{i=1}^n p_i = 1 \quad \text{and} \quad p_i > 0 \quad \text{for all } i,$$

is minimum when $p_1 = p_2 = \dots = p_n = \frac{1}{n}$.

2. (a) A man is engaged in buying and selling identical items. He operates from a warehouse [5]

that can hold 500 items. In each month, he can sell any quantity that he chooses up to the stock at the beginning of the month. In each month, he can buy as much as he wishes for delivery at the end of the month so long as his stock does not exceed 500 items. For the next four months, he has the following forecasts of purchase costs and selling prices.

Month	:	1	2	3	4
Purchase cost	:	27	24	26	28
Selling price	:	28	25	25	27

If he has a current stock of 200 units, what quantities should he sell and buy in the next four months? Find the solution using Dynamic Programming.

(b) Solve the reliability optimization problem with the following data: [5]

x_i	$i=1$		$i=2$		$i=3$	
	R_1	C_1	R_2	C_2	R_3	C_3
1	0.6	2	0.8	3	0.7	1
2	0.7	4	0.8	5	0.8	2
3	0.9	5	0.9	6	0.9	3

The total capital available is 10 (in units of thousand rupees). Here x_i is the number of

parallel units placed in the i -th subsystem. R_i and C_i be the reliability and cost for i -th subsystem.

3. (a) Write down the dual of the primal problem with equality constraints. [2]
(b) Use geometric programming technique, to solve the following constrained optimization problem: [8]

$$\text{Minimize } z = 0.188x_1x_3$$

subject to the constraints

$$1.75x_1x_2^{-1}x_3^{-1} \leq 1$$

$$\text{and } 900x_1^{-2} + x_1^{-2}x_2^2 \leq 1$$

4. (a) State performance index for minimum energy control system. [2]
(b) State Pontryagin's maximum principle. [2]
(c) Find the stationary path $x = x(t)$ for the functional $J = \int_0^1 (1 + \dot{x}^2) dt$ [6]

subject to the boundary conditions

$$x(0) = 0, \dot{x}(0) = 1, x(1) = 1, \dot{x}(1) = 1.$$

5. Write short notes on the following: [5+5]
(i) Laplace crossover, (ii) Ranking selection
6. (a) Discuss the genetic algorithm based constraints handling technique for nonlinear constrained optimization problem. [3]
(b) Write down the advantages of genetic algorithm. [3]
(c) How is the velocity updated in PSO algorithm? Discuss its modification in PSO-Co. [2+2]

M.A./M.Sc. Semester IV Examination, 2021 (CBCS)

Subject: Mathematics (Applied/Pure Stream)

Course: MMATAME407-2 (Advanced Operations Research-II)

Time: 2 Hours

Full Marks: 40

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[Notation and symbols have their usual meaning]

Answer any **four** questions. Only **first four** answers will be evaluated. 4 × 10 = 40

1. Solve the following problem using dynamic programming [10]

$$\text{Maximize } z = 20x_1 + 50x_2 + 60x_3$$

subject to $x_1 + 2x_2 + 2x_3 \leq 10$, $x_1, x_2, x_3 \geq 1$, where x_1, x_2, x_3 are integers.

2. A man is engaged in buying and selling identical items. He operates from a warehouse that can hold 500 items. He can sell any quantity up to the stock at the beginning of each month. He can purchase as many items as he wants each month, provided that he keeps his inventory below 500 items at the end of each month. He has the following error-free cost sale price forecasts for the next four months: [10]

Month (i)	1	2	3	4
Cost (c_i)	27	24	26	28
Sale price (p_i)	28	25	25	27

Currently, he has 200 units in stock. How many units should he sell and buy over the next four months? Find the solution using dynamic programming.

3. Define percentiles product life of a system. If the unreliability for a component of random variable t is given as: [2×5]

$$F(t) = \begin{cases} 0 & \text{if } t < 0 \\ 0.5 t^2 + 0.5 t & \text{if } 0 \leq t \leq 1 \\ 1 & \text{if } t \geq 1 \end{cases}$$

Find the hazard rate of the component. What is the median life of this component? Find B_{10} and B_{70} for the life of the components, where B_α life is the time by which α percent of the products fail.

4. (a) Find the mean time between failure (MTBF) for a system of three components, where the components are in parallel and their failure rates are $\alpha_i, i = 1,2,3$, assuming that the time to failure random variables are independent. [5]
- (b) Consider a system with seven components, which will work if five of the seven components function (5 – out – of – 7). Each component's reliability for a given period is 0.92. Find the reliability of the system. [5]

5. Write down the assumptions of the power supply model $(M|M|c): (c|FCFS)$ and then obtain the steady-state solution. [2+8]

6. The following mortality rates have been observed for a certain type light bulbs of 1000 units: [10]

Week:	1	2	3	4	5
Percentage failing by the end of week:	5	15	35	57	100

The replacement of a single bulb costs Rs. 10. The cost of replacing all bulbs at the same time in a group would be Rs. 4. It is proposed to replace all bulbs at fixed intervals, regardless of whether the bulbs have burned out. It is also necessary to replace burned-out bulbs immediately. Determine the time interval at which all bulbs should be replaced.

M.A./M.Sc. Semester IV Examination, 2021 (CBCS)
Subject: Mathematics (Applied Stream)
Course: MMATAME407-6 (Quantum Mechanics-II)

Time: 2 Hours

Full Marks: 40

The figures in the margin indicate full marks.

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

[Notation and symbols have their usual meaning]

- Answer any **four** questions. Only **first four** answers will be evaluated. 4 × 10 = 40
1. Define scattering amplitude. Show that the differential cross section for the non-relativistic scattering of a spinless particle by a short range, central potential is given by modulus square of the scattering amplitude. [2+8]
 2. Starting from the radial Schrodinger equation, obtain the Kato identity. [10]
 3. Let a one-dimensional harmonic oscillator be in its ground state at $t = -\infty$, which is subjected to a perturbation, $H'(t) = E X e^{-t^2}$, over an infinite period of time, where E is a constant. Calculate the probability that the oscillator will be in the n -th excited state of the unperturbed oscillator. [8+1+1]
 4. Show that in the classical limit, solution of the Schrodinger equation corresponding to the motion of a particle of mass m under the potential $V(r)$ describes a fluid (statistical mixture) of non-interacting classical particles of mass m subject to the potential $V(r)$. Determine the density and current density of that fluid. [8+2]
 5. Determine the s-wave phase shift for the scattering of a particle of mass m by the attractive square-well potential defined by,
$$V(r) = -V_0 \quad (V_0 > 0) \quad \text{for } 0 \leq r \leq a$$
$$= 0 \quad \text{for } r > a.$$
 [10]
 6. Derive the Breit-Winger formula for determining resonance. [10]

M.A./M.Sc. Semester IV Examination, 2021 (CBCS)
Subject: Mathematics (Applied/Pure Stream)
Course: MMATPME407-3 (Euclidean and non-Euclidean Geometries-II)

Time: 2 Hours

Full Marks: 40

The figures in the margin indicate full marks.

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

[Notation and symbols have their usual meaning]

Answer any **four** questions. Only **first four** answers will be evaluated. 4 × 10 = 40

1. Write comparisons among plane Euclidean, hyperbolic and elliptic geometries. [10]
2. Prove that the Poincare metric on H^2 is invariant under the action of the group $SL(2, \mathbb{R})$. [10]
3. (a) Determine the direction of the tangent vector at any point of S^2 . [5]
(b) Prove that any isometry of S^2 is induced by the unique linear isometry of \mathbb{R}^3 . [5]
4. (a) State Hilbert's hyperbolic axiom of parallels. Define real hyperbolic plane. What is the nature of Hilbert plane satisfying Dedekind's axiom? [5]
(b) Describe Beltrami-Klein model of hyperbolic geometry. [5]
5. (a) Let $L = \{(0, y) \in H^2\}$ and $P = (2, 2)$. Show that there are infinitely many lines through P in H^2 which do not meet the line L . [5]
(b) Give an example to show that Euclidean distance between two points is finite but hyperbolic distance is infinite. [5]
6. Define a Lorentzian space. Give an example of it. Define concircular and projective transformations on a Riemannian space. What is the geometrical significance of concircular curvature tensor? [2 × 5]

M.A./M.Sc. Semester IV Examination, 2021 (CBCS)
Subject: Mathematics (Pure Stream)
Course: MMATPME407-5 (Advanced Differential Geometry - II)

Time: 2 Hours

Full Marks: 40

The figures in the margin indicate full marks.

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

[Notation and symbols have their usual meaning]

Answer any **four** questions. Only **first four** answers will be evaluated. 4 × 10 = 40

1. (a) Define almost complex manifold. Show that every almost complex manifold is of even dimension. [2+5]
(b) Prove that, in an almost complex manifold M of dimension $2m$, the almost complex structure F has m eigenvalues i and m eigenvalues $-i$. [3]
2. Show that a four dimensional conformally flat Kähler manifold is locally symmetric. [10]
3. (a) Define a nearly Kähler manifold with an example. If the Nijenhuis tensor of a [1+2+3]

nearly Kähler manifold M vanishes, then show that M is a Kähler manifold.

- (b) Let D be an affine connection on an almost complex manifold M with an almost complex structure F . When is D said to be F -connection? Show that D is F -connection if and only if $D_X \bar{Y} = \overline{D_X Y}$ for all $X, Y \in \chi(M)$. [1+3]
4. (a) Let $M(\phi, \xi, \eta, g)$ be a contact metric manifold. Show that M is K -contact if and only if $\phi X = -\nabla_X \xi$ for all $X \in \chi(M)$. [6]
- (b) Let M be a K -contact manifold with contact metric structure (ϕ, ξ, η, g) . Show that the sectional curvature of any plane section of TM containing ξ is equal to -1. [4]
5. Define a Sasakian manifold. Prove that every three-dimensional K -contact manifold is Sasakian. [2+8]
6. What do you mean by totally geodesic submanifold and invariant submanifold of a Kenmotsu manifold? Show that an invariant submanifold \bar{M} of a Kenmotsu manifold $M^{2n+1}(\phi, \xi, \eta, g)$ is totally geodesic if and only if \bar{M} is parallel. [1+1+8]

M.A./M.Sc. Semester IV Examination, 2021 (CBCS)

Subject: Mathematics (Pure Stream)

Course: MMATPME407-6 (Operator Theory and Applications II)

Time: 2 Hours

Full Marks: 40

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

[Notation and symbols have their usual meaning]

Answer any **four** questions. Only **first four** answers will be evaluated.

4 × 10 = 40

- 1 (a) Let E_1 and E_2 be two orthogonal projections on the closed subspaces M_1 and M_2 of a complex Hilbert space X respectively. Prove that $E_1 E_2$ is an orthogonal projection if and only if $E_1 E_2 = E_2 E_1$. Find also the range of $E_1 E_2$ if it is an orthogonal projection. [5]
- (b) Let E_1 and E_2 be two orthogonal projections on the closed subspaces M_1 and M_2 of a complex Hilbert space X respectively. Prove that $E_1 + E_2$ is an orthogonal projection on $\overline{M_1 \cup M_2} = M_1 + M_2$ if and only if E_1 is orthogonal to E_2 . [5]
- 2 Let X be a complex Hilbert space and let $\{A_n\}$ be a sequence of self-adjoint, commuting transformations from $B(X, X)$. Let $B \in B(X, X)$ be a self-adjoint transformation such that $A_j B = B A_j$ for all j and further suppose that $A_1 \leq A_2 \leq \dots \leq A_n \leq \dots \leq B$. Prove that there exists a self-adjoint bounded linear transformation A such that $A_n \rightarrow A$ strongly and $A \leq B$. [10]
- 3 State and prove the spectral representation of compact normal operators on Hilbert spaces. [10]
- 4 (a) Prove that the spectrum of a bounded self-adjoint linear operator $T: H \rightarrow H$ on a complex Hilbert space H lies on real axis (i.e., $\sigma(T) \subset \mathbb{R}$) [4]
- (b) Let $T: H \rightarrow H$ be a bounded self-adjoint linear operator on a complex Hilbert space $H (\neq \{\theta\})$. Then prove that m and M are spectral values of T where $m = \inf_{\|x\|=1} \langle Tx, x \rangle$ [6]

and $M = \sup_{\|x\|=1} \langle Tx, x \rangle$.

- 5 Let $T: H \rightarrow H$ be a bounded self-adjoint linear operator on a complex Hilbert space H ($\neq \{\theta\}$). Also let E_λ (λ real) be the projection of H onto the null space $N(T_\lambda^+)$ of the positive part T_λ^+ of $T_\lambda = T - \lambda I$. Then prove that $\xi = (E_\lambda)_{\lambda \in \mathbb{R}}$ is a spectral family on the interval $[m, M]$, where $m = \inf_{\|x\|=1} \langle Tx, x \rangle$ and $M = \sup_{\|x\|=1} \langle Tx, x \rangle$. [10]
- 6 (a) Prove that the multiplication operator $T: L^2(-\infty, \infty) \supset D(T) \rightarrow L^2(-\infty, \infty)$ [5]
 defined by $x \mapsto tx$ is a self-adjoint linear operator where
 $D(T) = \{x \in L^2(-\infty, \infty): \int_{-\infty}^{\infty} t^2 |x(t)|^2 dt < \infty\}$.
- (b) Define Caley transformation of a self-adjoint operator $T: D(T) \rightarrow H$, where $D(T)$ is a [1+4]
 dense subspace of a complex Hilbert space H and prove that the Caley transformation
 is a unitary operator.