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	ఆ		Instructions for the Candidates										
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## MATHEMATICAL SCIENCE PAPER – III

Note: This paper contains **seventy-five (75)** objective type questions. **Each** question carries **two (2)** marks. **All** questions are **compulsory**.

- **1.** The point on the plane 2x + 3y z = 5 which is nearest to the origin is
  - (A) (0, 0, -5)
  - (B) (3, 1, 4)
  - (C)  $\left(\frac{5}{7}, \frac{15}{14}, \frac{-5}{14}\right)$
  - (D) (2, 1, 2)
- **2.** Which one of the following statements is true?
  - (A)  $\mathbb{R}$  in the lower limit topology is second countable
  - (B) Every compact metrizable space is second countable
  - (C) Every second countable Hausdorff space is metrizable
  - (D) If X has the discrete topology, then X is not paracompact
- **3.** Consider  $f(x) = x^3 + 2x^2 3x 1$ , with a starting approximation of  $x_0 = 1$ . Then fourth iteration of Newton-Raphson method produces the root of f(x) as
  - (A) 1.198695
  - (B) 1.17981
  - (C) 1.20191
  - (D) 1.198691

- **4.** The initial value problem  $\frac{dy}{dx} = y^{\frac{1}{3}}$ , y(0) = 0.
  - (A) Has a unique solution in  $\mathbb{R}$
  - (B) Has no non-zero solution in  $\ensuremath{\mathbb{R}}$
  - (C) Has no solution in  $\mathbb{R}$
  - (D) Has more than one solution in  $\mathbb{R}$
- 5. The complete general solution of

$$\frac{\partial^3 z}{\partial x^3} - 3 \frac{\partial^3 z}{\partial^2 x \partial y} + 4 \frac{\partial^3 z}{\partial y^3} = e^{x + 2y} i_S$$

(A) 
$$z = f_1(y-x) + f_2(y+2x) + f_3(y^2+2x) + \frac{1}{27}e^{x+2y}$$

(B) 
$$z = f_1(y-x) + f_2(y+2x) + f_3(y^2+2x) + \frac{1}{27}e^{y-x}$$

(C) 
$$z = f_1(y-x) + f_2(y+2x) + xf_3(y+2x) + \frac{1}{27}e^{x+2y}$$

(D) 
$$z = f_1(y-x) + f_2(y+2x) + y f_3(y+2x) + \frac{1}{27} e^{y+2x}$$

**6.** The general solution of the partial differential equation

$$\left( \left( \frac{\partial z}{\partial x} \right)^2 + \left( \frac{\partial z}{\partial y} \right)^2 \right) y = \left( \frac{\partial z}{\partial y} \right) z \text{ is }$$

- (A)  $(x + a)^2 + (y + z)^2 = b^2$ , where a and b are arbitrary constants
- (B)  $(x + a)^2 + y^2 = bz^2$ , where a and b are arbitrary constants
- (C)  $(x + y)^2 + az^2 = b^2$ , where a and b are arbitrary constants
- (D)  $ax^2 + by^2 = (x + y)^2$ , where a and b are arbitrary constants
- **7.** Which one of the following is true on Voltera integral equations of the second kind?
  - (A) Resolvent Kernel  $H(x, y; \lambda)$  is given by a sum of iterated Kernels
  - (B) Resolvent Kernel  $H(x, y; \lambda)$  is given by a product of iterated Kernels
  - (C) Resolvent Kernel  $H(x, y; \lambda)$  is a separable Kernel
  - (D) Resolvent Kernel satisfies the integral equation b  $H(x, y; \lambda) = K(x, y) + \lambda \int_a K(x, t) H(x, y; \lambda) dt$
- 8. The extremal for the functional

$$\int\limits_{a}^{b} \left[12xy + \left(y'\right)^{2}\right] dx \text{ is given by }$$

- (A)  $y(x) = x^3 + c_1 x + c_2$ , where  $c_1$  and  $c_2$  are real constants
- (B)  $y(x) = x^2 + \sin x + c$ , where c is a real constant
- (C)  $y(x) = 2x^2 + \cos x + e^x$
- (D) y(x) = 0

9. Under the transformation  $w = \frac{z-i}{z+i}$ , the real axis in the z-plane is mapped into the circle |w| = 1. Which portion of the z-plane corresponds to the interior of the circle |w| = 1 among the following?

- (A) Upper half plane
- (B) Lower half plane
- (C) Left half plane
- (D) Right half plane

**10.** If  $z \in \mathbb{C}$  and  $e^{z^2}$  is written as  $e^{z^2} = u(x, y) + iv(x, y)$ , then v(x, y) is given by

(A) 
$$e^{x^2-y^2}$$
 . sin 2xy

(B) 
$$e^{x^2-y^2}.\cos 2xy$$

(C) 
$$e^{x^2+y^2}$$
. sin 2xy

(D) 
$$e^{x^2+y^2}$$
. cos 2xy

- **11.** Let  $z = x + iy \in \mathbb{C}$ . Which one among the following is not an analytic function?
  - (A) a polynomial in z of degree n > 0
  - (B) e<sup>z</sup>
  - (C) e<sup>z</sup> cos z
  - (D)  $e^z + \bar{z}$
- **12.** Let C be the circle |z| = 3, positively oriented. Then the value of  $\int_{0}^{\infty} \frac{e^{-z}}{z^{2}} dz$  is
  - (A)  $2\pi i$
  - (B)  $-2\pi i$
  - (C) 0
  - (D) 1

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- 13. Let  $w = z + \frac{1}{z}$  be Joukowski's transformation,  $z \in \mathbb{C} \{0\}$ . Then, w is
  - (A) Conformal at all points  $z \in \mathbb{C}$
  - (B) Not conformal only at z = 1
  - (C) Conformal at all points  $z \in \mathbb{C}$  except at z = 1 and z = -1
  - (D) Not conformal anywhere
- **14.** Suppose x, y are real and satisfy the equation  $\frac{iy}{ix+1} \frac{3y+4i}{3x+y} = 0$

Then, a possible solution (x, y) is

- (A)  $\left(\frac{3}{2}, -2\right)$
- (B)  $\left(-\frac{3}{2},2\right)$
- (C)  $\left(\frac{3}{2}, \frac{3}{2}\right)$
- (D)  $\left(-\frac{3}{2}, -2\right)$
- **15.** Let V be a vector space over a field F. Which one of the following statements is true?
  - (A) Any non-empty finite generating subset of V contains a basis of V
  - (B) V is always isomorphic to the vector space F<sup>n</sup> for some positive integer
  - (C) V always has infinitely many elements
  - (D) V can never contain a subspace with finitely many elements

- 16. Let R be an integral domain. Then
  - (A) R can never be a field
  - (B) R[x] may not be an integral domain
  - (C) R is not a quotient ring of R[x]
  - (D) R is a quotient ring of R[x]
- 17. Let  $E_1$  and  $E_2$  be two finite extension fields of the field of rational numbers  $\mathbb Q$ . If degree of  $E_1$  over  $\mathbb Q$  is  $d_1$  and degree of  $E_2$  over  $\mathbb Q$  is  $d_2$ . Then
  - (A)  $d_1 > d_2$  implies  $E_1 \supset E_2$
  - (B)  $d_2 | d_1 \text{ implies } E_1 \supset E_2$
  - (C)  $E_1 \supset E_2$  implies  $d_2 | d_1$
  - (D)  $E_1 \supset E_2$  may not imply  $d_2 | d_1$
- **18.** Let G be a finite group of order n. Then which one of the following is true?
  - (A) G is isomorphic to a subgroup of S<sub>n</sub>, the symmetric group on n-symbols
  - (B) G can always be mapped injectively as a subgroup into the group  $GL_2(\mathbb{C})$ , of invertible 2 × 2 complex matrices
  - (C) G can always be mapped injectively as a subgroup into the group  $\mathrm{GL}_2(\mathbb{R})$ , of invertible 2  $\times$  2 real matrices
  - (D) G can always be mapped injectively as a subgroup into a group H of order 3<sup>n</sup>

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- **19.** In the polynomial ring  $\mathbb{Z}[x]$  over the integers which one of the following statements holds?
  - (A)  $\mathbb{Z}[x]$  has only finitely many maximal ideals
  - (B) Every non-zero prime ideal of  $\mathbb{Z}[x]$  is maximal
  - (C) Every ideal of  $\mathbb{Z}[x]$  is generated by a single element
  - (D)  $\mathbb{Z}[x]$  has infinitely many ideals which are not generated by single element
- **20.** Let  $G_1$  and  $G_2$  be two groups of order 49 and  $\phi: G_1 \to G_2$  be a non-trivial homomorphism. Then
- **21.** Let  $\zeta$  be a primitive 5<sup>th</sup> root of unity. Then  $\zeta + \zeta^2 + \zeta^3$  is equal to
  - (A)  $\zeta^4 1$
  - (B)  $-\zeta^4 1$
  - (C)  $\zeta^4$
  - (D) -1
- **22.** Let  $p_1$  and  $p_2$  be two distinct positive odd integers and S be the set of positive integers less than or equal to  $p_1p_2$  which are coprime to  $p_1p_2$ . Then the cardinality of S
  - (A) May be equal to  $(p_1 1) (p_2 1)$
  - (B) Is always equal to  $(p_1 1) (p_2 1)$
  - (C) May be equal to  $p_1 + p_2 2$
  - (D) Is always equal to  $p_1 + p_2 2$

- **23.** Let A be a non-empty set of real numbers which is bounded below. Then
  - (A) inf  $A = \sup(-A)$
  - (B) inf  $A = \sup(-A)$
  - (C) inf  $A = \sup A$
  - (D) inf  $(-A) = \sup A$
- 24.  $\int_0^1 \left( \log \frac{1}{x} \right)^{-\frac{1}{2}} dx$  is equal to
  - (A)  $\frac{\sqrt{\pi}}{2}$
  - (B)  $\frac{\pi}{2}$
  - (C)  $\sqrt{\pi}$
  - (D) π
- **25.** Let f be a real continuous function on a metric space X. Then the set of zeros of f is
  - (A) Closed in  $\mathbb R$
  - (B) Closed in X
  - (C) Neither open nor closed in X
  - (D) Neither open nor closed in  $\mathbb{R}$
- **26.**  $\lim_{n\to\infty} \frac{1}{n} \left( \frac{1}{1^{\sqrt{5}}} + \frac{1}{2^{\sqrt{5}}} + \dots + \frac{1}{n^{\sqrt{5}}} \right)$  is equal to
  - (A) 1
  - (B) 0
  - (C) +∞
  - (D)  $\sqrt{5}$

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**27.** Which one of the following series is divergent?

(A) 
$$\sum_{n=3}^{\infty} \frac{1}{(\log \log n)^{\log n}}$$

(B) 
$$\sum_{n=1}^{\infty} \frac{a^n}{n!}$$
,  $a > 0$ 

(C) 
$$\sum_{n=1}^{\infty} \frac{1}{n^{1+\frac{1}{n}}}$$

$$\text{(D)} \ \sum_{n=1}^{\infty} \frac{\sqrt{n}}{n^3+1}$$

**28.** Which one of the following is a function of bounded variation on [0, 1]?

(A) 
$$f(x) = \begin{cases} x \cos \frac{\pi}{2x}, & \text{if } x \neq 0 \\ 0, & \text{if } x = 0 \end{cases}$$

(B) 
$$f(x) = \begin{cases} 1, & \text{if } x \text{ is rational} \\ 0, & \text{if } x \text{ is irrational} \end{cases}$$

(C) 
$$f(x) = \begin{cases} x^2 \cos \frac{1}{x}, & \text{if } x \neq 0 \\ 0, & \text{if } x = 0 \end{cases}$$

(D) 
$$f(x) = \begin{cases} \sin \frac{1}{x}, & \text{if } x \neq 0 \\ 0, & \text{if } x = 0 \end{cases}$$

**29.** Which one of the following series is convergent?

(A) 
$$\sum_{n=1}^{\infty} \left( \frac{2n+1}{3n+2} \right)$$

(B) 
$$\sum_{n=1}^{\infty} \frac{(n+1)(n+2)...(n+n)}{n^n}$$

(C) 
$$\sum_{n=0}^{\infty} \frac{arc tan n}{1+n^2}$$

(D) 
$$\sum_{n=1}^{\infty} \frac{1.6.11...(5n-4)}{2.5.8...(3n-1)}$$

**30.** Let S' be the unit circle in the complex plane with usual topology and  $[0, 2\pi]$  be a subspace of  $\mathbb{R}$  with usual topology. Then the map  $f:[0, 2\pi] \to S'$  given by

$$f(\theta) = e^{i\theta}$$
 is

- (A) A bijection which is continuous
- (B) A homeomorphism
- (C) A bijection which is not continuous
- (D) A bijection whose inverse is continuous
- **31.** With respect to discrete topology on the real line  $\mathbb{R}$ , which one of the following statements is false for the subset  $\mathbb{Q}$  of rational numbers ?
  - (A) Open
  - (B) Closed
  - (C) Open and Closed
  - (D) Dense



**32.** If A is a subset of a topological space X, then which one of the following statements is false?

(A) Bd A = 
$$\overline{A} \cap \overline{(X-A)}$$

- (B) Int  $A \cap Bd A \neq \emptyset$
- (C)  $\overline{A} = Int A \cup Bd A$
- (D) Bd  $A = \phi$  if A is both open and closed

33. The set of all limits of the sequence  $X_n = \frac{1}{n}$ , n = 1, 2,..., in the finite complement topology of  $\mathbb{R}$  is

- (A) {0}
- (B) {0, 1}
- (C)
- (D)  $\mathbb{R}$

**34.** Which one of the following statements is false?

- (A) Every compact Hausdorff space is normal
- (B) Every regular Lindelöf space is normal
- (C) Every normal space is metrizable
- (D) Every well-ordered set in the order topology is normal

**35.** The function  $f: \mathbb{R}^2 \to \mathbb{R}$  defined by

$$f(x, y) = \begin{cases} \frac{x^2y}{x^4 + y^2} &, & \text{if } (x, y) \neq (0, 0) \\ 0 &, & \text{if } (x, y) = (0, 0) \end{cases}$$

- (A) Is continuous at (0, 0)
- (B) Is not continuous at (0, 0)
- (C) Is continuous but not differentiable at (0, 0)
- (D) Is continuous and differentiable at (0,0)

**36.** Let  $ax_1 + bx_2 = \alpha$  and  $cx_1 + dx_2 = \beta$  be two linear equations with a, b, c, d,  $\alpha$ ,  $\beta$  all real numbers. Which one of the following statements is true?

- (A) Always there exist real numbers  $x_1$ ,  $x_2$  satisfying both equations
- (B) If the rank of the matrix  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$  is one then there exist  $x_1$ ,  $x_2$  satisfying both the equations
- (C) If the matrix  $\begin{pmatrix} a & b \\ c & d \end{pmatrix} \neq \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ , then there is always  $x_1$ ,  $x_2$  satisfying both the equations
- (D) If the rank of the matrix  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$  is 2 then there is always  $x_1$ ,  $x_2$  satisfying both the equations

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- **37.** Let T be an endomorphism of a finite dimensional vector space over a field. Which one of the following is true?
  - (A) Matrix of T depends on a basis
  - (B) Matrix associated to T and T<sup>2</sup> with respect to a basis is same
  - (C) Matrix associated to T and T<sup>2</sup> with respect to a basis is always distinct
  - (D) Matrix of T is independent of the basis
- **38.** Let M be a real 4  $\times$  4 matrix with characteristic polynomial as a product of  $x^2 + 1$  and  $x^2 + 2$ . Then M is similar to
  - (A) A diagonal matrix over  $\mathbb C$
  - (B) A diagonal matrix over R
  - (C) A diagonal matrix over Q

$$(D) 
 \begin{pmatrix}
 1 & 0 & 0 & 0 \\
 0 & 1 & 0 & 0 \\
 0 & 0 & 2 & 0 \\
 0 & 0 & 0 & 2
 \end{pmatrix}$$

- **39.** Let V be a finite dimensional complex inner product space. Which one of the following is true?
  - (A) Any basis of V is orthonormal
  - (B) Any generating set of V contains an orthonormal basis
  - (C) From any basis one can obtain an orthonormal basis
  - (D) Every basis contains atleast two orthonormal vectors

- **40.** Let A be a  $3 \times 3$  real symmetric matrix. Which one of the following statements is true?
  - (A) All eigen values of A are real
  - (B) All eigen values of A are always  $\pm$  1
  - (C) All eigen values of A are always  $\pm$  1 or 0
  - (D) All eigen values of A are always non-negative real numbers
- **41.**  $M_n(\mathbb{C})$  denotes the algebra of all  $n \times n$  matrices over the field  $\mathbb{C}$  of complex numbers. Which one of the following holds?
  - (A)  $M_n(\mathbb{C})$  has no zero divisors
  - (B)  $M_n(\mathbb{C})$  is not a finite dimensional complex vector space
  - (C) Number of linearly independent vectors in  $M_n(\mathbb{C})$  is always  $< n^3$
  - (D)  $\mathrm{M}_\mathrm{n}(\mathbb{C})$  is not a finite dimensional vector space over the field  $\mathbb{R}$  of real numbers
- - (A) The matrix of T is always triangular
  - (B) The matrix of T is always symmetric
  - (C) The matrix of T is always invertible
  - (D) The matrix of T is not invertible

- **43.** Let  $\phi: \mathbb{R}^4 \to \mathbb{R}^2$  be defined by  $\phi \ (w, \, x, \, y, \, z) = (w x, \, y z). \ A \ basis for the null space of <math>\phi$  is
  - (A)  $\{(1,0,0,0),(0,1,0,0)\}$
  - (B)  $\{(1, 1, 2, 2), (1, 0, 0, 0)\}$
  - (C)  $\{(1, 1, 0, 0), (0, 0, 2, 2)\}$
  - (D)  $\{(1, 0, 1, 0), (0, 2, 0, 2)\}$
- **44.** The Jordan canonical form of a nilpotent  $4 \times 4$  matrix A with  $A^3$  not zero has to be

$$(A) 
 \begin{pmatrix}
 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0
 \end{pmatrix}$$

$$(B) \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$$(C) \begin{pmatrix}
 0 & 0 & 0 & 0 \\
 1 & 0 & 0 & 0 \\
 0 & 1 & 0 & 0 \\
 0 & 0 & 1 & 0
 \end{pmatrix}$$

$$\text{(D)} \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ \end{pmatrix}$$

- **45.** The class equation for the symmetric group  $S_3$  on 3 symbols is
  - (A) 6 = 1 + 2 + 3
  - (B) 6 = 3 + 3
  - (C) 6 = 1 + 5
  - (D) 6 = 1 + 1 + 2 + 2
- **46.** If Y is a random variable having absolutely continuous distribution function F, then what is the distribution of -ln F(y)?
  - (A) Uniform over [0, 1]
  - (B) F
  - (C) T
  - (D) Standard exponential
- **47.** If X and Y are independent Poisson random variables with mean 1, what is the conditional distribution of x + y = k, k = 0, 1, 2,...?
  - (A) Binomial  $\left(k, \frac{1}{2}\right)$
  - (B) Binomial  $\left(k, \frac{1}{3}\right)$
  - (C) Poisson (1)
  - (D) Geometric  $\left(\frac{1}{2}\right)$

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- **48.** Let F<sub>n</sub> be the distribution function of U<sup>n</sup>, U having uniform distribution over [0, 1]. What does F<sub>n</sub> converge to ?
  - (A) Degenerate distribution function degenerate at 1
  - (B) Degenerate distribution function degenerate at 0
  - (C) Degenerate distribution function degenerate at  $\frac{1}{2}$
  - (D) Uniform [0, 1] distribution
- **49.** Let (X, Y) be bivariate normal. Which one of the following is not true?
  - (A) X and Y are univariate normal
  - (B) aX + bY is normal for all constants a and b, both not equal to zero simultaneously
  - (C) X and Y are dependent if Cov. (X, Y) = 0
  - (D) X given Y is normal
- 50. Let X and Y be independent, continuous random variables. Which one of the following is a necessary and sufficient condition for X + Y and X - Y to be independent?
  - (A) X and Y are normally distributed
  - (B) X and Y have Gamma distribution
  - (C) X and Y have exponential distribution
  - (D) X and Y are uniformly distributed

- **51.** If F<sub>1</sub>, F<sub>2</sub>,... is a sequence of distribution functions, which of the following is a distribution function?
  - (A)  $\sum_{k=1}^{\infty} \frac{1}{3^k} F_k$
  - (B)  $\sum_{k=1}^{\infty} \frac{1}{k} F_k$
  - (C)  $\sum_{k=1}^{\infty} \frac{1}{k^2} F_k$
  - (D)  $\sum_{k=1}^{\infty} \frac{1}{2^k} F_k$
- **52.** If  $X_1$ ,  $X_2$ , ...,  $X_n$  are iid with pdf  $f(x) = \frac{1}{2}e^{-|x-c|}, -\infty < x < \infty$ , then what is the MLE of C?
  - (A)  $X_1 + ... + X_n$
  - (B) Median of  $X_1,...,X_n$
  - (C) Minimum of  $X_1,...,X_n$
  - (D) Maximum of X<sub>1</sub>,...,X<sub>n</sub>
- **53.** If  $X_1$ ,  $X_2$ ,..., $X_n$  is a random sample from

$$F(x) = \begin{cases} 0 & \text{if} \quad x < 0, \\ \frac{1}{x} & \text{if} \quad 0 \le x; \end{cases} \text{ what is the}$$

distribution of  $\frac{1}{n}$  max.  $\{X_1,...,X_n\}$ ?

- (A) Standard pareto
- (B) Standard exponential
- (C) Standard Frechet
- (D) Standard normal

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- **54.** In the model  $Y = X\beta + \epsilon$ , when does the least squares estimator of  $\beta$  coincides with its MLE ?
  - (A) When  $\varepsilon$  is normally distributed
  - (B) When ε has Poisson distribution
  - (C) When  $\varepsilon$  has t-distribution
  - (D) When  $\varepsilon$  has Cauchy distribution
- **55.** Which of the following is true with reference to a finite irreducible Markov chain?
  - (A) All states are necessarily persistent positive
  - (B) All states are necessarily persistent null
  - (C) All states are necessarily transient
  - (D) All states are aperiodic
- **56.** Let  $\{X_n, n \ge 0\}$  be a Markov chain with states 0, 1 and  $p_{00} = \frac{2}{3}$ ,  $p_{11} = \frac{1}{2}$ . What is  $\lim p_{11}^{(n)}$ ?
  - (A) 0
  - (B)  $\frac{1}{5}$
  - (C)  $\frac{2}{5}$
  - (D)  $\frac{3}{5}$

- **57.** If  $\{X_n, n \ge 1\}$  is a Markov chain with  $P_{11}^{(n)} = P(X_{n+1} = 1 | X_1 = 1) = \frac{1}{2^n}, n = 1, 2, ...,$  then classify state 1.
  - (A) Persistent positive
  - (B) Persistent null
  - (C) Transient
  - (D) Ergodic
- **58.** Let  $\mu$  be the mean of the off-spring distribution of a Galton-Watson branching process  $\{X_n, n \ge 0\}$ . Which of the following is true ?
  - (A)  $\left\{ \frac{X_n}{\mu^n}, n \ge 0 \right\}$  is a martingale
  - (B)  $\{\mu^n X_n, n \ge 0\}$  is a martingale
  - (C)  $\{X_n, n \ge 0\}$  is a martingale
  - (D)  $\left\{X_n + \mu^n, n \ge 0\right\}$  is a martingale
- **59.** Steady state probability that the system is empty of an M/M/1 queue with arrival rate 2, service rate 1 and no waiting time, is equal to
  - (A) 1
  - (B)  $\frac{1}{3}$
  - (C)  $\frac{2}{3}$
  - (D) 2

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60. If X and Y are independent with

$$P(X \le x) = \begin{cases} 0, & \text{if} \quad x < 0, \\ 1 - e^{-x}, & \text{if} \quad 0 \le x; \end{cases} \quad \text{and} \quad$$

 $P(Y = 0) = \alpha = 1 - P(Y = 1)$ , what is the moment generating function of Z = XY?

(A) 
$$\frac{1}{1-t}$$
, |t|<1

(B) 
$$\frac{\alpha t}{1-t}$$
, |t|<1

(C) 
$$\frac{1}{1-\alpha t}$$
, |t|<1

(D) 
$$\frac{1-\alpha t}{1-t}$$
,  $|t| < 1$ 

**61.** Let  $\{X_1,...,X_n\}$  be a random sample from exponential distribution with mean

$$\frac{1}{\theta},\,\theta>0\quad\text{and}\quad \ H_{_{0}}:\theta\leq\theta_{_{0}}\;,\quad H_{_{1}}:\theta>\theta_{_{0}}\;.$$

When does a UMP test for testing  $H_0$  against  $H_1$  reject  $H_0$ ?

(A) 
$$\sum_{i=1}^{n} X_i = k$$
, k a constant

(B) 
$$\sum_{i=1}^{n} X_i \le k$$
, k a constant

(C) 
$$\sum_{i=1}^{n} X_i \ge k$$
, k a constant

(D) Such an UMP test does not exist

**62.** If  $\phi$  is a characteristic function, which of the following is not a characteristic function?

(A) 
$$\frac{1}{1+\varphi(t)}$$
,  $t \in \mathbb{R}$ 

(B) 
$$\varphi^2(t), t \in \mathbb{R}$$

(C) 
$$\varphi^2\left(\frac{t}{2}\right)$$
,  $t \in \mathbb{R}$ 

(D) 
$$\varphi^3\left(\frac{t}{3}\right)$$
,  $t \in \mathbb{R}$ 

- **63.** Let X denote the number of defective items drawn randomly one-by-one from a lot. Given that E(X) = 12 and V(X) = 6, what is the distribution of X?
  - (A) Binomial with parameters 25 and  $\frac{1}{2}$
  - (B) Poisson with mean 2
  - (C) Geometric with parameter  $\frac{1}{2}$
  - (D) Binomial with parameters 24 and  $\frac{1}{2}$
- **64.** Given the dispersion matrix  $\sum = \begin{pmatrix} 1 & 4 \\ 4 & 100 \end{pmatrix}$ , what is the percentage variance explained by the first principal component?
  - (A) 79.4
  - (B) 99.2
  - (C) 89.3
  - (D) 91.2

**65.** Given that  $\{X_1,...,X_n\}$  is a random sample from uniform  $(0, \theta)$   $\theta > 0$ ,  $M_n = \max.\{X_1,...,X_n\}$ , what is the  $(1 - \alpha)$  level shortest confidence interval for  $\theta$ ?

(A) 
$$\left(M_n, \frac{M_n}{\alpha^{\frac{1}{n}}}\right)$$

(B) 
$$\left(M_n, \alpha^{\frac{1}{n}} M_n\right)$$

(C) 
$$\left(M_n, M_n + \alpha^{\frac{1}{n}}\right)$$

(D) 
$$(\alpha M_n, M_n)$$

**66.** Find the confounded interaction effects, given the following key blocks.

Replicate 1 : abc, (1), a, bc Replicate 2 : (1), b, ac, abc

- (A) AC and BC respectively
- (B) AB and BC respectively
- (C) BC and AB respectively
- (D) BC and AC respectively
- **67.** If  $P(X_n = e^n) = \frac{1}{n} = 1 P(X_n = 0)$ ,  $n \ge 1$ , which of the following is correct?
  - (A)  $X_n$  converges to zero in  $r^{th}$  mean
  - (B)  $X_n$  converges to zero in probability
  - (C)  $X_n$  converges to 1 almost surely
  - (D) X<sub>n</sub> does not converge in probability

**68.** Let  $W = \frac{\log U}{\log U + \log (1 - V)}$  where U and V are independent uniform random variables over (0, 1). What is the variance of W?

- (A)  $\frac{1}{4}$
- (B)  $\frac{1}{3}$
- (C)  $\frac{1}{12}$
- (D)  $\frac{1}{6}$

**69.** Which of the following is necessary and sufficient for  $X_n \xrightarrow{a.s.} 0$ , given that  $X_1, X_2,...$  is a sequence of independent random variables?

(A) 
$$\sum_{n=1}^{\infty} P(\mid x_n \mid > \epsilon)$$
 is convergent for all  $\epsilon > 0$ 

- (B)  $\sum_{n=1}^{\infty} P(\mid x_n \mid > \epsilon)$  is divergent for all  $\epsilon > 0$
- (C)  $\lim_{n\to\infty} P(|x_n| > \epsilon) = 0$  for all  $\epsilon > 0$
- (D)  $\lim_{n\to\infty} P(|x_n| > \epsilon) > 0$  for all  $\epsilon > 0$

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- **70.** Let  $(X_1, Y_1),...,(X_n, Y_n)$  is a random sample from a continuous bivariate population and  $R_i = rank(X_i)$ ,  $S_i = rank(Y_i)$  when the sample values  $X_1,...,X_n$  and  $Y_1,...,Y_n$  are each ranked from 1 to n in increasing order of magnitude. Which of the following is not correct?
  - (A) Spearman's rank correlation

coefficient is 
$$\frac{1-6\sum\limits_{i=1}^{n}\left(R_{i}-S_{i}\right)^{2}}{n(n^{2}-1)}$$

- (B) When  $R_i = S_i$ , then Spearman's rank correlation coefficient is equal to +1
- (C) Range for Spearman's rank correlation coefficient is [-1, +1]
- (D) Range for Spearman's rank correlation coefficient is [0, +1]
- **71.** If Tn is a CAN estimator of  $\theta$  with variance  $\frac{\sigma^2}{n}$ , then  $e^{Tn}$  is CAN for  $e^{\theta}$  with variance

  - (A)  $e^{-\theta} \cdot \frac{\sigma^2}{n}$  (B)  $e^{-2\theta} \cdot \frac{\sigma^2}{n}$

  - (C)  $e^{\theta} \cdot \frac{\sigma^2}{n}$  (D)  $e^{2\theta} \cdot \frac{\sigma^2}{n}$
- 72. In a series system of k components, the system survival time is
  - (A) Minimum of the survival times of its components
  - (B) Maximum of the survival times of its components
  - (C) Mean survival time of its components
  - (D) Mode of the survival times of its components

**73.** Let X be a random variable with mean  $\mu$ and variance  $\sigma^2$ . Then the Chebychev's inequality states that

(A) 
$$P[|X - \mu| \ge k\sigma] \le \frac{\sigma^2}{k^2}$$

(B) 
$$P[|X - \mu| \ge k\sigma] \le \frac{1}{k^2\sigma^2}$$

(C) 
$$P[|X - \mu| \ge k\sigma] \le \frac{1}{k^2}$$

(D) 
$$P[|X - \mu| \ge k\sigma] \le k^2\sigma^2$$

- 74. In the context of a multiple linear regression, multicollinearity arises when
  - (A) There is linear dependence among the columns of regression matrix
  - (B) The errors are correlated
  - (C) Then observations are dependent
  - (D) There are outliers
- 75. A population is divided into two strata. From the first stratum a 50% sample is drawn while the second stratum is completely enumerated. Then the allocation is optimum when population variances  $S_1^2$  and  $S_2^2$  of two strata are related as
  - (A)  $S_2^2 \leq S_1^2$
  - (B)  $4S_1^2 \le S_2^2$
  - (C)  $2S_2^2 \le S_1^2$
  - (D)  $S_2^2 > 2S_1^2$



ಚಿತ್ತು ಬರಹಕ್ಕಾಗಿ ಸ್ಥಳ Space for Rough Work



ಚಿತ್ತು ಬರಹಕ್ಕಾಗಿ ಸ್ಥಳ Space for Rough Work