



Answer all the following questions

No. of questions : 5

Total Mark: 70 marks

**Question 1**

**[20 Marks]**

a) Test the series

i)  $\sum_{n=1}^{\infty} \frac{(\ln n)^3}{n}$       ii)  $\sum_{n=1}^{\infty} \frac{1}{n^2 + 3n + 10}$       iii)  $\sum_{n=1}^{\infty} \frac{(-1)^{n-1} n}{5^n}$

b) Find interval of convergence for the series  $\sum_{n=1}^{\infty} \frac{(-1)^{n-1} x^{2n-1}}{(2n-1)!}$

c) Expand  $f(x,y) = e^x \cos y$  in powers of  $x$  and  $y$  up to third degree approximation

d) If  $W(x,y) = \ln(x^2 y)$ , prove that  $x^2 w_{xx} + 2xy w_{xy} + y^2 w_{yy} + 3 = 0$

e) Use Lagrange Multiplier to find the extrema of the function:

$$f(x,y) = 2x^2 + xy - y^2 + y \quad \text{subject to } 2x + 3y = 1$$

**Question 2**

**[20 Marks]**

Solve the following differential equations:

i)  $(2y - x) y' + 2y = x + 1$       ii)  $x^2 y^2 y' + x y^3 = 1$       iii)  $x y' + y (1 - x y \sin x) = 0$   
iv)  $y'''' - y'' - 6y' = x^2 + 1$       v)  $y'' - 4y' + 4y = x^2 e^{2x} \sin(2x)$

**Question 3**

**[15 Marks]**

I) If  $f(x) = a x + b x^3$  is a discrete probability distribution,  $0 < x \leq 3$ , given  $E(3X-1) = 6.5$ , find Law of distribution,  $V(3X-7)$ , mode and median.

II) A pair of fair dice is thrown. If two numbers are different, find the probability that:

- a) The sum is 6      b) an ace appears      c) the sum is 4 or less      d) the sum is even

**Question 4**

**[15 Marks]**

I) Consider the function  $f(x) = c(2x - x^2)$   $0 < x < 3/2$ . Could  $f$  be a probability density function? If so determine  $c$ , mode and median

II) Six different colored dice are rolled, the random variable is the numbers of dice that show a "4", find the probability that at least 3 dice show a "4." Find expected value and standard deviation.

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### Answer of Question 3

I) Since  $f(x) = a x + b x^3$  is a discrete probability distribution, therefore  $6 a + 36 b = 1$ . But  $E(3X-1) = 6.5$ , thus  $E(X) = 2.5$  and hence  $14 a + 98 b = 2.5$ . By solving the 2 equations, we get  $a = 0.1$  and  $b = 0.011$ , therefore the law of distribution is

x	1	2	3
f(x)	0.111	0.288	0.597

$E(x^2) = 6.636$ , hence  $\text{Var}(X) = E(x^2) - [E(x)]^2 = 0.386 \Rightarrow V(3X-7) = 3.474$

cumulative density function is

x	1	2	3
f(x)	0.111	0.499	1

Median = {2}, Mode = {3}

II)  $A = \{ \text{two numbers are different} \}$  and  $B = \{ \text{Sum is 6} \}$ ,  $P(B/A) = 4/30 = 2/15$ ,

$C = \{ \text{an ace appear} \}$ ,  $P(C/A) = 10/30 = 1/3$ ,

$D = \{ \text{the sum is 4 or less} \}$ ,  $P(D/A) = 4/30 = 2/15$ ,

$E = \{ \text{the sum is even} \} = 12/30 = 6/15$ .

### Answer of Question 4

I) If  $2x - x^2 > 0$ , then  $x \in [0,2]$  and hence  $f = c(2x - x^2)$  is a probability density function, where

$$\int_0^{3/2} c(2x - x^2) dx = 1 \Rightarrow c \left( x^2 - \frac{x^3}{3} \right) \Big|_{x=0}^{3/2} = 1 \Rightarrow c = 8/9 \text{ and mode} = \{1\}$$

Since cumulative density function is expressed by  $F(x) = \int_0^x \frac{8}{9}(2x - x^2) dx = \frac{8}{9} \left( x^2 - \frac{x^3}{3} \right)$ , thus

$$\int_0^x \frac{8}{9}(2x - x^2) dx = \frac{8}{9} \left( x^2 - \frac{x^3}{3} \right) = 0.5, \text{ from which } x \text{ is the median}$$

II) Since  $n = 6$  and  $p = 1/6$ , thus  $q = 5/6$ , hence  $p(x \geq 3) = \sum_{x=3}^6 {}^6C_x \left(\frac{1}{6}\right)^x \left(\frac{5}{6}\right)^{6-x}$ ,  $E(X) = np = 1$

and  $\text{Var}(X) = npq = 5/6 \Rightarrow \sigma_x = \sqrt{5/6}$ .