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## List of Symbols, Notations and Data

- B(n, p): Binomial distribution with *n* trials and success probability *p*;  $n \in \{1, 2, ...\}$  and  $p \in (0, 1)$
- U(a, b): Uniform distribution on the interval (a, b),  $-\infty < a < b < \infty$

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- $N(\mu, \sigma^2)$ : Normal distribution with mean  $\mu$  and variance  $\sigma^2$ ,  $\mu \in (-\infty, \infty)$ ,  $\sigma > 0$
- P(A): Probability of the event A
- Poisson( $\lambda$ ): Poisson distribution with mean  $\lambda$ ,  $\lambda > 0$
- E(X): Expected value (mean) of the random variable X
- If  $Z \sim N(0,1)$ , then  $P(Z \le 1.96) = 0.975$  and  $P(Z \le 0.54) = 0.7054$
- $\mathbb{Z}$ : Set of integers
- $\mathbb{Q}:$  Set of rational numbers
- $\mathbb{R}:$  Set of real numbers
- $\mathbb{C}:$  Set of complex numbers
- $\mathbb{Z}_n$ : The cyclic group of order n
- $\mathbb{F}[x]$ : Polynomial ring over the field  $\mathbb{F}$
- C[0, 1]: Set of all real valued continuous functions on the interval [0, 1]
- $C^{1}[0, 1]$ : Set of all real valued continuously differentiable functions on the interval [0, 1]
- $\ell_2$ : Normed space of all square-summable real sequences
- $L^{2}[0, 1]$ : Space of all square-Lebesgue integrable real valued functions on the interval [0, 1]
- $(C[0,1], \| \|_2)$ : The space C[0,1] with  $\|f\|_2 = \left(\int_0^1 |f(x)|^2 dx\right)^{\frac{1}{2}}$
- $(C[0,1], \| \|_{\infty})$ : The space C[0,1] with  $\|f\|_{\infty} = \sup\{|f(x)|: x \in [0,1]\}$
- $V^{\perp}$ : The orthogonal complement of V in an inner product space
- $\mathbb{R}^n$ : *n*-dimensional Euclidean space

Usual metric d on  $\mathbb{R}^n$  is given by  $d((x_1, x_2, ..., x_n), (y_1, y_2, ..., y_n)) = (\sum_{i=1}^n (x_i - y_i)^2)^{1/2}$ 

- $I_n$ : The  $n \times n$  identity matrix (I: the identity matrix when order is NOT specified)
- o(g): The order of the element g of a group

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## Q. 1 – Q. 25 carry one mark each.

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Q.1 Let  $T : \mathbb{R}^4 \to \mathbb{R}^4$  be a linear map defined by T(x, y, z, w) = (x + z, 2x + y + 3z, 2y + 2z, w).

Then the rank of *T* is equal to \_\_\_\_\_

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Q.2 Let *M* be a  $3 \times 3$  matrix and suppose that 1, 2 and 3 are the eigenvalues of *M*. If

$$M^{-1} = \frac{M^2}{\alpha} - M + \frac{11}{\alpha}I_3$$

for some scalar  $\alpha \neq 0$ , then  $\alpha$  is equal to \_\_\_\_\_

- Q.3 Let *M* be a 3 × 3 singular matrix and suppose that 2 and 3 are eigenvalues of *M*. Then the number of linearly independent eigenvectors of  $M^3 + 2M + I_3$  is equal to \_\_\_\_\_\_
- Q.4 Let *M* be a 3 × 3 matrix such that  $M\begin{pmatrix} -2\\1\\0 \end{pmatrix} = \begin{pmatrix} 6\\-3\\0 \end{pmatrix}$  and suppose that  $M^3\begin{pmatrix} 1\\-1/2\\0 \end{pmatrix} = \begin{pmatrix} \alpha\\\beta\\\gamma \end{pmatrix}$  for some  $\alpha, \beta, \gamma \in \mathbb{R}$ . Then  $|\alpha|$  is equal to \_\_\_\_\_
- Q.5 Let  $f: [0, \infty) \to \mathbb{R}$  be defined by

$$f(x) = \int_0^x \sin^2(t^2) dt.$$

Then the function f is

- (A) uniformly continuous on [0, 1) but NOT on  $(0, \infty)$
- (B) uniformly continuous on  $(0, \infty)$  but NOT on [0, 1)
- (C) uniformly continuous on both [0, 1) and  $(0, \infty)$
- (D) neither uniformly continuous on [0, 1) nor uniformly continuous on  $(0, \infty)$

Q.6  
Consider the power series 
$$\sum_{n=0}^{\infty} a_n z^n$$
, where  $a_n = \begin{cases} \frac{1}{3^n} & \text{if } n \text{ is even} \\ \frac{1}{5^n} & \text{if } n \text{ is odd.} \end{cases}$ 

The radius of convergence of the series is equal to \_\_\_\_\_

Q.7 Let 
$$C = \{ z \in \mathbb{C} : |z - i| = 2 \}$$
. Then  $\frac{1}{2\pi} \oint_C \frac{z^2 - 4}{z^2 + 4} dz$  is equal to \_\_\_\_\_

Q.8 Let 
$$X \sim B(5, \frac{1}{2})$$
 and  $Y \sim U(0, 1)$ . Then  $\frac{P(X+Y \le 2)}{P(X+Y \ge 5)}$  is equal to \_\_\_\_\_\_

## Q.9 Let the random variable *X* have the distribution function

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$$F(x) = \begin{cases} 0 & \text{if } x < 0\\ \frac{x}{2} & \text{if } 0 \le x < 1\\ \frac{3}{5} & \text{if } 1 \le x < 2\\ \frac{1}{2} + \frac{x}{8} & \text{if } 2 \le x < 3\\ 1 & \text{if } x \ge 3. \end{cases}$$
  
al to

Then  $P(2 \le X < 4)$  is equal to \_

Q.10 Let *X* be a random variable having the distribution function

$$F(x) = \begin{cases} 0 & \text{if } x < 0\\ \frac{1}{4} & \text{if } 0 \le x < 1\\ \frac{1}{3} & \text{if } 1 \le x < 2\\ \frac{1}{2} & \text{if } 2 \le x < \frac{11}{3}\\ 1 & \text{if } x \ge \frac{11}{3}. \end{cases}$$

Then E(X) is equal to \_\_\_\_\_

Q.11 In an experiment, a fair die is rolled until two sixes are obtained in succession. The probability that the experiment will end in the fifth trial is equal to

(A) 
$$\frac{125}{6^5}$$
 (B)  $\frac{150}{6^5}$  (C)  $\frac{175}{6^5}$  (D)  $\frac{200}{6^5}$ 

Q.12 Let  $x_1 = 2.2$ ,  $x_2 = 4.3$ ,  $x_3 = 3.1$ ,  $x_4 = 4.5$ ,  $x_5 = 1.1$  and  $x_6 = 5.7$  be the observed values of a random sample of size 6 from a  $U(\theta - 1, \theta + 4)$  distribution, where  $\theta \in (0, \infty)$  is unknown. Then a maximum likelihood estimate of  $\theta$  is equal to

(A) 1.8 (B) 2.3 (C) 3.1 (D) 3.6

Q.13 Let  $\Omega = \{(x, y) \in \mathbb{R}^2 | x^2 + y^2 < 1\}$  be the open unit disc in  $\mathbb{R}^2$  with boundary  $\partial \Omega$ . If u(x, y) is the solution of the Dirichlet problem

$$u_{xx} + u_{yy} = 0 \quad \text{in } \Omega$$

$$u(x, y) = 1 - 2 y^2 \quad \text{on } \partial\Omega,$$
then  $u\left(\frac{1}{2}, 0\right)$  is equal to
(A)  $-1$ 
(B)  $\frac{-1}{4}$ 
(C)  $\frac{1}{4}$ 
(D) 1

Q.14 Let  $c \in \mathbb{Z}_3$  be such that  $\frac{\mathbb{Z}_3[X]}{\langle X^3 + c X + 1 \rangle}$  is a field. Then *c* is equal to \_\_\_\_\_\_

Q.15 Let  $V = C^1[0, 1]$ ,  $X = (C[0, 1], \| \|_{\infty})$  and  $Y = (C[0, 1], \| \|_2)$ . Then V is

- (A) dense in X but NOT in Y
- (B) dense in Y but NOT in X
- (C) dense in both X and Y
- (D) neither dense in *X* nor dense in *Y*

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Q.16 Let  $T : (C[0,1], \| \|_{\infty}) \to \mathbb{R}$  be defined by  $T(f) = \int_0^1 2x f(x) dx$  for all  $f \in C[0,1]$ . Then  $\|T\|$  is equal to \_\_\_\_\_\_

Q.17 Let  $\tau_1$  be the usual topology on  $\mathbb{R}$ . Let  $\tau_2$  be the topology on  $\mathbb{R}$  generated by  $\mathcal{B} = \{[a, b) \subset \mathbb{R} : -\infty < a < b < \infty\}$ . Then the set  $\{x \in \mathbb{R} : 4 \sin^2 x \le 1\} \cup \{\frac{\pi}{2}\}$  is

- (A) closed in  $(\mathbb{R}, \tau_1)$  but NOT in  $(\mathbb{R}, \tau_2)$
- (B) closed in  $(\mathbb{R}, \tau_2)$  but NOT in  $(\mathbb{R}, \tau_1)$
- (C) closed in both  $(\mathbb{R}, \tau_1)$  and  $(\mathbb{R}, \tau_2)$
- (D) neither closed in  $(\mathbb{R}, \tau_1)$  nor closed in  $(\mathbb{R}, \tau_2)$
- Q.18 Let X be a connected topological space such that there exists a non-constant continuous function  $f: X \to \mathbb{R}$ , where  $\mathbb{R}$  is equipped with the usual topology. Let  $f(X) = \{f(x) : x \in X\}$ . Then

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- (A) *X* is countable but f(X) is uncountable
- (B) f(X) is countable but X is uncountable
- (C) both f(X) and X are countable
- (D) both f(X) and X are uncountable
- Q.19 Let  $d_1$  and  $d_2$  denote the usual metric and the discrete metric on  $\mathbb{R}$ , respectively. Let  $f : (\mathbb{R}, d_1) \to (\mathbb{R}, d_2)$  be defined by  $f(x) = x, x \in \mathbb{R}$ . Then
  - (A) f is continuous but  $f^{-1}$  is NOT continuous (B)  $f^{-1}$  is continuous but f is NOT continuous (C) both f and  $f^{-1}$  are continuous (D) neither f nor  $f^{-1}$  is continuous
- Q.20 If the trapezoidal rule with single interval [0, 1] is exact for approximating the integral  $\int_0^1 (x^3 c x^2) dx$ , then the value of *c* is equal to \_\_\_\_\_
- Q.21 Suppose that the Newton-Raphson method is applied to the equation  $2x^2 + 1 e^{x^2} = 0$  with an initial approximation  $x_0$  sufficiently close to zero. Then, for the root x = 0, the order of convergence of the method is equal to \_\_\_\_\_

- Q.22 The minimum possible order of a homogeneous linear ordinary differential equation with real constant coefficients having  $x^2 \sin(x)$  as a solution is equal to \_\_\_\_\_
- Q.23 The Lagrangian of a system in terms of polar coordinates  $(r, \theta)$  is given by

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$$L = \frac{1}{2} m \dot{r}^{2} + \frac{1}{2} m \left( \dot{r}^{2} + r^{2} \dot{\theta}^{2} \right) - m g r \left( 1 - \cos(\theta) \right)$$

where m is the mass, g is the acceleration due to gravity and  $\dot{s}$  denotes the derivative of s with respect to time. Then the equations of motion are

- (A)  $2\ddot{r} = r\dot{\theta}^2 g(1 \cos(\theta)), \ \frac{d}{dt}(r^2\dot{\theta}) = -gr\sin(\theta)$
- (B)  $2\ddot{r} = r\dot{\theta}^2 + g(1 \cos(\theta)), \ \frac{d}{dt}(r^2\dot{\theta}) = -gr\sin(\theta)$
- (C)  $2\ddot{r} = r\dot{\theta}^2 g(1 \cos(\theta)), \quad \frac{d}{dt}(r^2\dot{\theta}) = gr\sin(\theta)$
- (D)  $2\ddot{r} = r\dot{\theta}^2 + g(1 \cos(\theta)), \ \frac{d}{dt}(r^2\dot{\theta}) = gr\sin(\theta)$

Q.24 If 
$$y(x)$$
 satisfies the initial value problem  
 $(x^2 + y)dx = x dy, \quad y(1) = 2,$   
then  $y(2)$  is equal to \_\_\_\_\_

Q.25 It is known that Bessel functions  $J_n(x)$ , for  $n \ge 0$ , satisfy the identity  $e^{\frac{x}{2}(t-\frac{1}{t})} = J_0(x) + \sum_{n=1}^{\infty} J_n(x) \left( t^n + \frac{(-1)^n}{t^n} \right)$ for all t > 0 and  $x \in \mathbb{R}$ . The value of  $J_0\left(\frac{\pi}{3}\right) + 2\sum_{n=1}^{\infty} J_{2n}\left(\frac{\pi}{3}\right)$  is equal to \_\_\_\_\_\_

## Q. 26 – Q. 55 carry two marks each.

Q.26 Let X and Y be two random variables having the joint probability density function

$$f(x,y) = \begin{cases} 2 & \text{if } 0 < x < y < 1 \\ 0 & \text{otherwise.} \end{cases}$$

Then the conditional probability 
$$P\left(X \le \frac{2}{3} \mid Y = \frac{3}{4}\right)$$
 is equal to  
(A)  $\frac{5}{9}$  (B)  $\frac{2}{3}$  (C)  $\frac{7}{9}$  (D)  $\frac{8}{9}$ 

Q.27 Let  $\Omega = (0,1]$  be the sample space and let  $P(\cdot)$  be a probability function defined by

$$P((0,x]) = \begin{cases} \frac{x}{2} & \text{if } 0 \le x < \frac{1}{2} \\ x & \text{if } \frac{1}{2} \le x \le 1 \end{cases}$$

Then  $P\left(\left\{\frac{1}{2}\right\}\right)$  is equal to \_\_\_\_\_

Let  $X_1, X_2$  and  $X_3$  be independent and identically distributed random variables with  $E(X_1) = 0$  and  $E(X_1^2) = \frac{15}{4}$ . If  $\psi : (0, \infty) \to (0, \infty)$  is defined through the conditional expectation Q.28  $\psi(t) = E(X_1^2 \mid X_1^2 + X_2^2 + X_3^2 = t), \ t > 0 ,$ 

then  $E(\psi((X_1 + X_2)^2))$  is equal to \_\_\_\_\_

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- Let  $X \sim \text{Poisson}(\lambda)$ , where  $\lambda > 0$  is unknown. If  $\delta(X)$  is the unbiased estimator of Q.29  $g(\lambda) = e^{-\lambda}(3\lambda^2 + 2\lambda + 1)$ , then  $\sum_{k=0}^{\infty} \delta(k)$  is equal to \_\_\_\_\_
- Let  $X_1, ..., X_n$  be a random sample from  $N(\mu, 1)$  distribution, where  $\mu \in \{0, \frac{1}{2}\}$ . For testing the null Q.30 hypothesis  $H_0: \mu = 0$  against the alternative hypothesis  $H_1: \mu = \frac{1}{2}$ , consider the critical region  $R = \left\{ (x_1, x_2, \dots, x_n) : \sum_{i=1}^n x_i > c \right\},\$

where c is some real constant. If the critical region R has size 0.025 and power 0.7054, then the value of the sample size *n* is equal to \_

- Q.31 Let X and Y be independently distributed central chi-squared random variables with degrees of freedom  $m (\geq 3)$  and  $n (\geq 3)$ , respectively. If  $E\left(\frac{X}{Y}\right) = 3$  and m + n = 14, then  $E\left(\frac{Y}{X}\right)$  is equal to
  - (C)  $\frac{4}{7}$ (A)  $\frac{2}{7}$ (B)  $\frac{3}{7}$ (D)  $\frac{5}{7}$

Let  $X_1, X_2, \dots$  be a sequence of independent and identically distributed random variables with Q.32  $P(X_1 = 1) = \frac{1}{4}$  and  $P(X_1 = 2) = \frac{3}{4}$ . If  $\overline{X}_n = \frac{1}{n} \sum_{i=1}^n X_i$ , for n = 1, 2, ..., then  $\lim_{n \to \infty} P(\overline{X}_n \le 1.8)$  is equal to \_\_\_\_\_\_

Q.33 Let  $u(x, y) = 2f(y)\cos(x - 2y)$ ,  $(x, y) \in \mathbb{R}^2$ , be a solution of the initial value problem

$$2u_x + u_y = u$$
$$u(x,0) = \cos(x).$$

1.

Then f(1) is equal to

(B)  $\frac{e}{2}$ (A)  $\frac{1}{2}$ (C) e (D)  $\frac{3e}{2}$ 

Let  $u(x,t), x \in \mathbb{R}, t \ge 0$ , be the solution of the initial value problem Q.34

$$u_{tt} = u_{xx}$$
$$u(x, 0) = x$$
$$u_t(x, 0) = 1.$$
Then  $u(2,2)$  is equal to \_\_\_\_\_

Q.35 Let  $W = \text{Span}\left\{\frac{1}{\sqrt{2}}(0,0,1,1), \frac{1}{\sqrt{2}}(1,-1,0,0)\right\}$  be a subspace of the Euclidean space  $\mathbb{R}^4$ . Then the square of the distance from the point (1,1,1,1) to the subspace W is equal to \_\_\_\_\_

Q.36 Let  $T : \mathbb{R}^4 \to \mathbb{R}^4$  be a linear map such that the null space of T is  $\{(x, y, z, w) \in \mathbb{R}^4 : x + y + z + w = 0\}$ and the rank of  $(T - 4 I_4)$  is 3. If the minimal polynomial of T is  $x(x - 4)^{\alpha}$ , then  $\alpha$  is equal to \_\_\_\_\_

Q.37 Let *M* be an invertible Hermitian matrix and let  $x, y \in \mathbb{R}$  be such that  $x^2 < 4y$ . Then

(A) both  $M^2 + x M + y I$  and  $M^2 - x M + y I$  are singular

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- (B)  $M^2 + x M + y I$  is singular but  $M^2 x M + y I$  is non-singular
- (C)  $M^2 + xM + yI$  is non-singular but  $M^2 xM + yI$  is singular
- (D) both  $M^2 + x M + y I$  and  $M^2 x M + y I$  are non-singular
- Q.38 Let  $G = \{e, x, x^2, x^3, y, xy, x^2y, x^3y\}$  with o(x) = 4, o(y) = 2 and  $xy = yx^3$ . Then the number of elements in the center of the group G is equal to

(A) 1 (B) 2 (C) 4 (D) 8

Q.39 The number of ring homomorphisms from  $\mathbb{Z}_2 \times \mathbb{Z}_2$  to  $\mathbb{Z}_4$  is equal to \_\_\_\_\_

Q.40 Let  $p(x) = 9x^5 + 10x^3 + 5x + 15$  and  $q(x) = x^3 - x^2 - x - 2$  be two polynomials in  $\mathbb{Q}[x]$ . Then, over  $\mathbb{Q}$ ,

- (A) p(x) and q(x) are both irreducible
- (B) p(x) is reducible but q(x) is irreducible
- (C) p(x) is irreducible but q(x) is reducible
- (D) p(x) and q(x) are both reducible
- Q.41 Consider the linear programming problem Maximize 3 x + 9 y, subject to 2

subject to  $2y - x \le 2$   $3y - x \ge 0$   $2x + 3y \le 10$   $x, y \ge 0.$ 

Then the maximum value of the objective function is equal to \_\_\_\_\_

- Q.42 Let  $S = \{ (x, \sin \frac{1}{x}) : 0 < x \le 1 \}$  and  $T = S \cup \{ (0,0) \}$ . Under the usual metric on  $\mathbb{R}^2$ ,
  - (A) S is closed but T is NOT closed
  - (B) T is closed but S is NOT closed
  - (C) both S and T are closed
  - (D) neither S nor T is closed

Q.43 Let 
$$H = \left\{ (x_n) \in \ell_2 : \sum_{n=1}^{\infty} \frac{x_n}{n} = 1 \right\}$$
. Then  $H$ 

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- (A) is bounded
- (C) is a subspace

(B) is closed

(D) has an interior point

Let V be a closed subspace of  $L^2[0,1]$  and let  $f, g \in L^2[0,1]$  be given by f(x) = x and 0.44  $g(x) = x^2$ . If  $V^{\perp} = \text{Span} \{f\}$  and Pg is the orthogonal projection of g on V, then  $(g - Pg)(x), x \in [0, 1],$  is (C)  $\frac{3}{4}x^2$ (B)  $\frac{1}{4}x$ (D)  $\frac{1}{4}x^2$ (A)  $\frac{3}{4}x$ 

- Let p(x) be the polynomial of degree at most 3 that passes through the points (-2, 12), (-1, 1),Q.45 (0,2) and (2, -8). Then the coefficient of  $x^3$  in p(x) is equal to \_\_\_\_\_
- If, for some  $\alpha, \beta \in \mathbb{R}$ , the integration formula 0.46  $\int_0^2 p(x)dx = p(\alpha) + p(\beta)$ holds for all polynomials p(x) of degree at most 3, then the value of  $3(\alpha - \beta)^2$  is equal to \_\_\_\_\_

Let y(t) be a continuous function on  $[0,\infty)$  whose Laplace transform exists. If y(t) satisfies Q.47  $\int_0^t (1 - \cos(t - \tau)) y(\tau) d\tau = t^4,$ 

then y(1) is equal to

- $y(1) = \alpha, y'(1) = 6.$ Consider the initial value problem  $x^2y'' - 6y = 0$ , If  $y(x) \to 0$  as  $x \to 0^+$ , then  $\alpha$  is equal to Q.48
- Define  $f_1, f_2: [0,1] \to \mathbb{R}$  by  $f_1(x) = \sum_{n=1}^{\infty} \frac{x \sin(n^2 x)}{n^2}$  and  $f_2(x) = \sum_{n=1}^{\infty} x^2 (1-x^2)^{n-1}$ . Q.49

Then

- (A)  $f_1$  is continuous but  $f_2$  is NOT continuous
- (B)  $f_2$  is continuous but  $f_1$  is NOT continuous
- (C) both  $f_1$  and  $f_2$  are continuous
- (D) neither  $f_1$  nor  $f_2$  is continuous
- Consider the unit sphere  $S = \{(x, y, z) \in \mathbb{R}^3 : x^2 + y^2 + z^2 = 1\}$  and the unit normal vector Q.50  $\hat{n} = (x, y, z)$  at each point (x, y, z) on S. The value of the surface integral

$$\iint_{S} \left\{ \left( \frac{2x}{\pi} + \sin(y^{2}) \right) x + \left( e^{z} - \frac{y}{\pi} \right) y + \left( \frac{2z}{\pi} + \sin^{2} y \right) z \right\} d\sigma$$

is equal to \_\_\_\_\_

Q.51 Let  $D = \{(x, y) \in \mathbb{R}^2 : 1 \le x \le 1000, 1 \le y \le 1000\}$ . Define

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$$f(x,y) = \frac{x y}{2} + \frac{500}{x} + \frac{500}{y}.$$

Then the minimum value of f on D is equal to \_\_\_\_\_

Q.52 Let  $\mathbb{D} = \{ z \in \mathbb{C} : |z| < 1 \}$ . Then there exists a non-constant analytic function f on  $\mathbb{D}$  such that for all n = 2, 3, 4, ...

(A) 
$$f\left(\frac{\sqrt{-1}}{n}\right) = 0$$
  
(B)  $f\left(\frac{1}{n}\right) = 0$   
(C)  $f\left(1 - \frac{1}{n}\right) = 0$   
(D)  $f\left(\frac{1}{2} - \frac{1}{n}\right) = 0$ 

- Q.53 Let  $\sum_{n=-\infty}^{\infty} a_n z^n$  be the Laurent series expansion of  $f(z) = \frac{1}{2 z^2 13 z + 15}$  in the annulus  $\frac{3}{2} < |z| < 5$ . Then  $\frac{a_1}{a_2}$  is equal to \_\_\_\_\_\_
- Q.54 The value of  $\frac{i}{4-\pi} \int_{|z|=4} \frac{dz}{z \cos(z)}$  is equal to \_\_\_\_\_
- Q.55 Suppose that among all continuously differentiable functions y(x),  $x \in \mathbb{R}$ , with y(0) = 0 and  $y(1) = \frac{1}{2}$ , the function  $y_0(x)$  minimizes the functional  $\int_{0}^{1} (e^{-(y'-x)} + (1+e^{y})y') dx$

Then 
$$y_0\left(\frac{1}{2}\right)$$
 is equal to  
(A) 0 (B)  $\frac{1}{8}$  (C)  $\frac{1}{4}$  (D)  $\frac{1}{2}$   
END OF THE QUESTION PAPER