

CRM08	Rev 1.10	BS	31-07-2021
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**CONTINUOUS INTERNAL EVALUATION- 3**

Dept: BS(MAT)	Sem / Div: IV/ A & B	Sub: Engineering Statistics & Linear Algebra	S Code: 18EC44
Date: 5/08/2021	Time: 3.00-4:30PM	Max Marks: 50	Elective: N
Note: Answer any 2 full questions, choosing one full question from each part.			

Q N	Questions	Marks	RBT	COs
<b>PART A</b>				
1 a	Define Central Limit Theorem and show that the sum of the two independent Gaussian random variables is also Gaussian. What is averaging or law of large numbers.	8	L2	CO2
b	X is a random variable uniformly distributed between 0 and 3. Y is a random variable, independent of X, uniformly distributed between +2 and -2. W = X + Y. What is the PDF for W?	8	L2	CO2
c	A random process is defined by $X(t) = A \cos(w_c t + \phi + \theta)$ where A, w, $\phi$ are constants and $\theta$ is a random variable uniformly distributed between $\pm\pi$ . Is X(t) wide sense stationary? If not why not? If so then what are the mean and autocorrelation function for the random process.	9	L2	CO3
<b>OR</b>				
2 a	The random variable Z is uniformly distributed between 0 and 1. The random variable Y is obtained from Z as follows: $Y = 3.5Z + 5.25$ One hundred independent realizations of Y are averaged: $V = \frac{1}{100} \sum_{i=1}^{100} Y_i$ (i) Estimate the probability $P(V \leq 7.1)$ (ii) If 1000 independent calculations of V are performed, approximately how many of these calculated values for V would be less than 7.1?	8	L2	CO2
b	Briefly explain the following random variables (RV). (i) Chi-Square RV (ii) Student's t RV (iii) Cauchy RV (iv) Rayleigh RV	8	L3	CO2
c	A random process is described by $X(t) = A \sin(w_c t + \theta)$ where A, $w_c$ are constants and $\theta$ is a random variable uniformly distributed between $\pm\pi$ . Is X(t) wide sense stationary? If not why not? If so then what are the mean and autocorrelation function for the random process.	9	L2	CO3
<b>PART B</b>				
3 a	Find the range space, Kernel and nullity of the following linear transformation. Also verify the rank nullity theorem $T: V_2(R) \rightarrow V_2(R)$ defined by $T(x_1, x_2) = (x_1 + x_2, x_1)$ .	8	L3	CO4
b	Apply Gram- Schmidt process to $a = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}; b = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}; c = \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix}$ and find Orthonormal basis also write the result in the form $A=QR$ .	8	L3	CO4
c	Factor the matrix A into $A = S \Lambda S^{-1}$ using Diagonalization	9	L3	CO4

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	and hence find $A^3$ . where $A = \begin{bmatrix} 1 & 2 \\ 0 & 3 \end{bmatrix}$			
<b>OR</b>				
4	a Define Orthonormal set of vectors. Solve $Ax=b$ by least squares and find $p=A\hat{x}$ if $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 1 \end{bmatrix}; b = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$ .	8	L3	CO4
	b Derive cosine of the angle between any two non zero vectors also the projection on a line. Project $b=(1,-1,2)$ on the line through $a=(1,3,2)$ .	8	L3	CO4
c	Factor the matrix $A$ using singular value decomposition $A = \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix}$	9	L3	CO4