



Answer all the following questions

• No. of questions: 8

The exam. Consists of one page

• Total Mark: 100 Marks

1) Evaluate the following integrals

[20]

a) $\int_a^b (x-a)^m (b-x)^n dx$ b) $\int_0^{\infty} \frac{x^n dx}{a^x}$ c) $\int_{-\pi/4}^{\pi/4} [\sqrt{2}\cos(\theta + \pi/4)]^{1/3} d\theta$ d) $\int_0^{\infty} \left(\frac{e^{2t} - \cos 3t}{t}\right) e^{-3t} dt$

2) Solve the following differential equations using Laplace Transform:

[10]

a) $\frac{dx}{dt} + x + 4y = 10, \quad x - \frac{dy}{dt} - y = 0, \quad x(0) = 4, \quad y(0) = 3$

b) $y'' + y' = 2(1+t), \quad y(2) = 4, \quad y'(2) = 4$

3) Find Laplace transform for $f(t) = t \sin 2t \cosh 3t + \begin{cases} 6t & 0 < t \leq 2 \\ 3t^2 & 2 < t \leq 3 \\ 27 & t > 3 \end{cases} + \frac{\cos 2t - \cos 3t}{t}$ **[10]**

4) Find inverse Laplace for $F(s) = \frac{s}{s^2 + 4s + 9} + \frac{e^{-2s}}{s + 3} + \frac{1}{(s + 9)^3}$ **[10]**

5) A certain deck of cards contains 3 blue cards, 5 red cards, and 2 green cards. If two cards are randomly drawn from the deck, what is the probability that at least one is blue? **[10]**

If X is the random variable where X is the number of red cards, find expected value, variance, cumulative density function, mode, $\text{Var}(3X-1)$, and sketch P.d.f. **[10]**

6) Let the r.v. X be the distance in feet between bad records on a used computer tape. Suppose that a reasonable probability model for X is given by the p.d.f. $f(x) = \frac{1}{40}e^{-x/40}, x > 0$

Find m.g.f. and the mean, standard deviation. **[10]**

7) Suppose the probability that a college freshman will graduate is 0.6. Three sisters (triplets) enter college at the same time. What is the probability that at most 2 sisters will graduate? **[10]**

8) Two fair dice are rolled. Find the probability that the sum rolled is at least ten, given:

A) At least one die comes up six B) The same number appears on both dice **[10]**

Model answer

Answer of question 1

a) put $x-a = y \Rightarrow dx = dy$, therefore

$$\int_a^b (x-a)^m (b-x)^n dx = \int_0^{b-a} y^m [(b-a)-y]^n dy = (b-a)^n \int_0^{b-a} y^m \left[1 - \frac{y}{b-a}\right]^n dy.$$

put $z = \frac{y}{b-a} \Rightarrow (b-a) dz = dy$, thus

$$\int_a^b (x-a)^m (b-x)^n dx = (b-a)^{m+n+1} \int_0^1 z^m [1-z]^n dz = (b-a)^{m+n+1} \beta(m+1, n+1)$$

b) Since $x \ln a = y$,

$$\text{therefore } \int_0^{\infty} \frac{x^n dx}{a^x} = \int_0^{\infty} x^n a^{-x} dx = \int_0^{\infty} x^n e^{-x \ln a} dx = \int_0^{\infty} \left(\frac{y}{\ln a}\right)^n e^{-y} \frac{dy}{\ln a} =$$

$$\frac{1}{[\ln(a)]^{n+1}} \int_0^{\infty} y^n e^{-y} dy = \frac{1}{[\ln(a)]^{n+1}} \Gamma(n+1)$$

c) put $\phi = \theta + \frac{\pi}{4} \Rightarrow d\phi = d\theta$, therefore

$$\int_{-\pi/4}^{\pi/4} [\sqrt{2} \cos(\theta + \pi/4)]^{1/3} d\theta = \int_0^{\pi/2} [\sqrt{2} \cos\phi]^{1/3} d\phi = \frac{2^{1/6}}{2} \beta(2/3, 1/2)$$

d) Since $L\left\{\frac{e^{2t} - \cos 3t}{t}\right\} = \int_s^{\infty} \left[\frac{1}{s-2} - \frac{s}{s^2+9}\right] ds = \text{Ln} \frac{\sqrt{s^2+9}}{s-2}$, therefore

$$\int_0^{\infty} \left(\frac{e^{2t} - \cos 3t}{t}\right) e^{-3t} dt = \text{Ln} \frac{\sqrt{s^2+9}}{s-2} \Bigg|_{s=3} = \text{Ln} \sqrt{18}$$

Answer of question 2

a) Take Laplace to the above equations such that:

$$s X(s) - x(0) + X(s) + 4 Y(s) = 10/s, \quad X(s) - [s Y(s) - y(0)] - Y(s) = 0, \quad \text{thus } (s+1) X(s) + 4$$

$$Y(s) = 10/s + 4 \dots (1) \quad X(s) - (s+1)Y(s) = -3 \dots (2)$$

Multiply equation (2) by $(s+1)$ and subtract, therefore $[4+(s+1)^2] Y(s) = 10/s + 3s+7$

$$\text{Thus } Y(s) = \frac{10}{s[4+(s+1)^2]} + \frac{3(s+1)+4}{[4+(s+1)^2]} = \frac{2}{s} + \frac{(s+1)+2}{[4+(s+1)^2]}$$

Hence $y(t) = 2 + e^{-t}(\cos 2t + \sin 2t)$, but $x = \frac{dy}{dt} + y$, therefore

$$x = 2 + 2e^{-t}(\cos 2t - \sin 2t)$$

b) By taking Laplace to both sides, we get

$$S^2 Y(S) - Sy(0) - y'(0) + SY(S) - y(0) = 2\left[\frac{1}{s} + \frac{1}{s^2}\right].$$

Let $y(0) = a$ and $y'(0) = b$, therefore $(S^2 + S)Y(S) = 2\left[\frac{1}{s} + \frac{1}{s^2}\right] + (S+1)a + b \Rightarrow$

$$Y(S) = 2\left[\frac{1}{s^2(s+1)} + \frac{1}{s^3(s+1)}\right] + \frac{1}{s}a + \frac{1}{s(s+1)}b \Rightarrow y(t) = 2\left[t + e^{-t} - 1\right] + 2\left[\frac{t^2}{2} - e^{-t} - t + 1\right]$$

+ $a + b[1 - e^{-t}]$, but $y(2) = 4$ and $y'(2) = 4$, therefore $a = b = 0$. Hence $y(t) = t^2$.

Answer of question 3

$$L\{\tanh 2t \cosh 3t\} = L\{\tanh 2t(e^{3t} + e^{-3t})/2\} = \frac{2(s-3)}{[(s-3)^2 + 4]^2} + \frac{2(s+3)}{[(s+3)^2 + 4]^2}$$

Since $g(t) = \begin{cases} 6t & 0 < t \leq 2 \\ 3t^2 & 2 < t \leq 3 \\ 27 & t > 3 \end{cases} = 6t[u(t) - u(t-2)] + 3t^2[u(t-2) - u(t-3)] + 27u(t-3)$, therefore

$$g(t) = 6t u(t) - 6(t-2+2) u(t-2) + 3(t-2+2)^2 u(t-2) - 3(t-3+3)^2 u(t-3) + 27 u(t-3) = 6t u(t) + 6(t-2) u(t-2) + 3(t-2)^2 u(t-2) - 3(t-3)^2 u(t-3) - 18(t-3) u(t-3), \text{ thus}$$

$$G(s) = 6/s + (6/s^2)e^{-2s} + (6/s^3)e^{-2s} + (6/s^3)e^{-3s} - (18/s^2)e^{-3s}$$

$$L\left\{\frac{\cos 2t - \cos 3t}{t}\right\} = \int_s^\infty \left(\frac{s}{s^2+4} - \frac{s}{s^2+9}\right) ds = \frac{1}{2} \ln\left[\frac{s^2+9}{s^2+4}\right]$$

Answer of question 4

a) Since $\frac{s+2-2}{(s+2)^2+5} = \frac{s+2}{(s+2)^2+5} - \frac{2}{(s+2)^2+5}$, therefore

$$f(t) = e^{-2t}(\cos \sqrt{5}t - \frac{2}{\sqrt{5}} \sin \sqrt{5}t) + e^{-3(t-2)} U(t-2) + \frac{1}{2!} t^2 e^{-9t}$$

Answer of question 5

$$P(B \geq 1) = P(B = 1) + P(B = 2) = 2P(GB) + 2P(RB) + P(BB) = 7/15 + 1/15 = 8/15$$

Let r.v. X is the red cards, then $P(X=0) = P(GG) + P(BB) + 2P(BG) = 2/9$,

$P(X=1) = 2 P(RG) + 2P(RB) = 5/9$, $P(X=2) = P(RR) = 2/9$, $E(X) = 1$, $\text{Var}(X) = 4/9$,
mode = {1}, $V(3X-1) = 9 V(X) = 4$ and C.d.F. is expressed as

X	0	1	2
F(X)	2/9	7/9	1

Answer of question 6

$P(X > x) = 1 - P(X < x) = 1 - \int_0^x \frac{1}{40} e^{-x/40} dx = e^{-x/40}$. To get the median a such that $P(X < a) = 0.5$,

therefore $\int_0^a \frac{1}{40} e^{-x/40} dx = 0.5$, thus $1 - e^{-a/40} = 0.5 \Rightarrow a = -40 \ln(0.5) = 27.726$, and

m.g.f. = $\int_0^{\infty} e^{tx} (\frac{1}{40} e^{-x/40}) dx = \int_0^{\infty} \frac{1}{40} e^{-\frac{(1-40t)x}{40}} dx = \frac{1}{1-40t} = \phi(t)$, therefore $\mu_1' = \phi'(0) =$

$\frac{40}{(1-40t)^2} \Big|_{t=0} = 40 = E(X)$ and $\mu_2' = \phi''(0) = \frac{3200}{(1-40t)^3} \Big|_{t=0} = 3200 = E(X^2)$, hence $\text{var}(X) =$

$E(X^2) - [E(X)]^2 = 3200 - 1600 = 1600$, so standard deviation = 40

Answer of question 7

$P = 0.6$, $n = 3$, $P(X \leq 2) = \sum_{x=0}^2 {}^3C_x (0.6)^x (0.4)^{3-x} = 1 - P(X=3) = 1 - {}^3C_3 (0.6)^3 (0.4)^0 = 0.784$

Answer of question 8

A- $P\{\text{at least ten/ At least one die comes up six}\} = 5/11$, since the event ‘At least one die comes up six’ can be expressed by: { (6,1), (6,2), (6,3), (6,4), (6,5), (6,6), (1,6), (2,6), (3,6), (4,6), (5,6) }

B- $P\{\text{at least ten/ The same number appears on both dice}\} = 2/6$, since the event ‘The same number appears on both dice’ can be expressed by: { (1,1), (2,2), (3,3), (4,4), (5,5), (6,6) }