

## MATHEMATICAL SCIENCES <br> Paper - II

Note: This paper contains hundred (100) objective type questions of two (2) marks each. Answer all questions.

1. For all $x>0$, the inequality $e^{x}>x^{t}$ holds if and only if
(A) $t>e^{-1}$
(B) $t>e$
(C) $t<e$
(D) $\mathrm{t}<\mathrm{e}^{-1}$
2. Let the sequence $\left\{x_{n}\right\}$ be defined by $x_{1}=1, x_{2}=2$ and $x_{n+1}=x_{n}+x_{n-1}$, for $n \geq 2$.
Then $\lim _{n \rightarrow \infty} \frac{x_{n+1}}{x_{n}}=$
(A) $\frac{\sqrt{3}-1}{2}$
(B) $\frac{1+\sqrt{2}}{2}$
(C) $\frac{1+\sqrt{3}}{2}$
(D) $\frac{1+\sqrt{5}}{2}$
3. $\lim _{n \rightarrow \infty} \prod_{k=1}^{n} \cos \frac{\pi}{2^{k}}=$
(A) $\frac{\pi}{2}$
(B) $\frac{2}{\pi}$
(C) 0
(D) 1
4. $\frac{1}{\pi} \int_{-\pi}^{\pi} x^{5} \cos 5 x d x=$
(A) 1
(B) $\pi$
(C) $5 \pi$
(D) 0
5. Let $f: \mathbb{R}^{2} \rightarrow \mathbb{R}$ be some function. Then which one of the following statement is true ?
(A) If $f$ is continuous at a point, then $f$ has partial derivatives at that point
(B) If $f$ has partial derivatives at a point, then $f$ is continuous at that point
(C) If $f$ has partial derivatives at a point, then $f$ is differentiable at that point
(D) If $f$ is differentiable at a point, then $f$ has partial derivatives at that point
6. The sum of the series $\frac{15}{16}+\frac{15}{16} \cdot \frac{21}{24}+\frac{15}{16} \cdot \frac{21}{24} \cdot \frac{27}{32}+\ldots$ is
(A) $\frac{64}{9}$
(B) $\frac{47}{9}$
(C) $\frac{56}{9}$
(D) $\frac{55}{9}$
7. The sum of the series
$1+\frac{1}{3}+\frac{1}{5}+\frac{1}{7}-\frac{1}{2}-\frac{1}{4}+\frac{1}{9}$ $+\frac{1}{11}+\frac{1}{13}+\frac{1}{15}-\frac{1}{6}-\frac{1}{8}+\ldots$ is
(A) $\frac{3}{2} \log 2$
(B) $\frac{5}{2} \log 2$
(C) $\frac{1}{2} \log 2$
(D) $\log \sqrt[3]{2}$

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8. The series $\sum_{\mathrm{k}=1}^{\infty}\left(\frac{1}{\mathrm{k}}+(-1)^{\mathrm{k}} \frac{1}{\mathrm{k}^{2}}\right)$ is
(A) Convergent
(B) Oscillating
(C) Divergent
(D) Conditionally convergent
9. Let $\left\{a_{n}\right\}$ be a sequence of positive real numbers such that $\lim _{n \rightarrow \infty} \frac{a_{n+1}}{a_{n}}<1$. Then $\lim _{n \rightarrow \infty} a_{n}=$
(A) 0
(B) 1
(C) $\infty$
(D) limit does not exist
10. If $a_{n}>0$ for all $n \geq 1$ and $\sum_{n=1}^{\infty} a_{n}$ converges, then $\sum_{n=1}^{\infty} \sqrt{a_{n} a_{n+1}}$
(A) converges
$(B)$ diverges
(C) oscillates
(D) converges to the same sum as

$$
\sum_{n=1}^{\infty} a_{n}
$$

11. $\lim _{n \rightarrow \infty}(\sqrt[n+1]{(n+1)!}-\sqrt[n]{n!})=$
(A) e
(B) $e^{2}$
(C) $\mathrm{e}^{-1}$
(D) $e^{-2}$
12. Which one of the following series diverges ?
(A) $1+\frac{1}{\sqrt{2}}-\frac{2}{\sqrt{3}}+\frac{1}{\sqrt{4}}+\frac{1}{\sqrt{5}}-\frac{2}{\sqrt{6}}+\ldots$
(B) $\sum_{n=1}^{\infty}(-1)^{n} n^{\frac{1-n}{n}}$
(C) $\sum_{n=2}^{\infty} \frac{(-1)^{n}}{\log n}$
(D) $\sum_{n=1}^{\infty} \frac{(-2)^{n}}{n^{2}}$
13. Consider the subspace of $\mathbb{R}^{6}$ spanned by the columns of the following $6 \times 8$ matrix . What is its dimension?
$\left(\begin{array}{cccccccc}0 & -2 & 0 & -3 & 10 & 9 & 10 & 1.5 \\ 0 & 0 & 0 & -8 & 10 & 9 & 10 & 2.5 \\ 0 & 0 & 0 & 0 & 1 & 0 & 4 & 3.5 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & -3 & 5 & 4.5 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0\end{array}\right)$
(A) 6
(B) 5
(C) 4
(D) 3
14. What is the shortest distance in $\mathbb{R}^{3}$ between the point $(1,2,3)$ and the plane $x+y+z=0$ ?
(A) 6
(B) $3 \sqrt{2}$
(C) $2 \sqrt{3}$
(D) $\sqrt{6}$
15. Which one of the following is an eigenvalue of the matrix below ?
$\left(\begin{array}{cccc}4 & 4 & 4 & 4 \\ 5 & 5 & 5 & 5 \\ -7 & -7 & -7 & -7 \\ 2 & 2 & 2 & 2\end{array}\right)$
(A) 4
(B) 5
(C) -7
(D) 2
16. If a $3 \times 3$ real matrix $A$ has eigenvalues 2 , $3 / 2$ and $-1 / 2$, which one of the following is an eigenvalue of $8 A^{3}+5 I-4 A^{-2}$, where I denotes the identity matrix of size $3 \times 3$ ?
(A) -12
(B) -11
(C) -10
(D) -9
17. Suppose that $M$ is a $4 \times 7$ real matrix that is row equivalent to the following matrix
$\left(\begin{array}{lllllll}0 & 1 & 2 & 3 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 & 1 & 3 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0\end{array}\right)$
Which of the following statement about M is not necessarily true ?
(A) All entries in the first column of $M$ are zero
(B) The first three rows of M are linearly independent
(C) The third and fourth column of $M$ are linearly dependent
(D) The second, fifth and seventh columns of $M$ span its column space
18. Consider the similarity equivalence relation on $6 \times 6$ real matrices with characteristic polynomial $(t-6)^{6}$ and minimal polynomial $(t-6)^{3}$. How many equivalence classes are there ?
(A) 3
(B) 4
(C) 5
(D) 6
19. Let $A$ be $4 \times 5$ real matrix. Consider the system $A \underline{x}=\underline{b}$ of linear equations where $\underline{x}$ is a $5 \times 1$ column matrix of indeterminates and $\underline{b}$ is some fixed $4 \times 1$ column matrix with real entries. Suppose that $A$ is row equivalent to the matrix $R$ below and that $\underline{c}$ and $\underline{d}$ below are both solutions to $\mathrm{Ax}=\underline{\mathrm{b}}$. (The entry $z$ in $\underline{d}$ is unknown at the moment)

$$
R=\left(\begin{array}{ccccc}
1 & -2 & -1 & -3 & 0 \\
0 & 0 & 0 & 0 & 1 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0
\end{array}\right), \underline{c}=\left(\begin{array}{l}
1 \\
2 \\
3 \\
4 \\
5
\end{array}\right), \underline{d}=\left(\begin{array}{l}
z \\
3 \\
4 \\
5 \\
5
\end{array}\right) .
$$

What is the value of $z$ ?
(A) 4
(B) 5
(C) 6
(D) 7
20. The rank and signature of the quadratic form $-x y+z^{2}$ in three variables over the reals is
(A) $(3,3)$
(B) $(2,1)$
(C) $(3,1)$
(D) $(3,2)$
21. Which one of the following is false ?
(A) A skew-symmetric matrix of odd order is singular
(B) Two similar matrices have the same minimal polynomial
(C) A matrix $B$ is nilpotent if and only if its trace is zero
(D) If a matrix $A$ is similar to a diagonal matrix, then $A$ is similar to its transpose
22. If $A$ and $B$ are square matrices of order $n$, which one of the following is never possible?
(A) $\operatorname{rank}(A+B)>\operatorname{rank}(A)+\operatorname{rank}(B)$
(B) $\operatorname{rank}(A+B)<\operatorname{rank}(A)+\operatorname{rank}(B)$
(C) $\operatorname{rank}(A+B)=\operatorname{rank}(A)+\operatorname{rank}(B)$
(D) $\operatorname{rank}(A+B)=\operatorname{rank}(A)-\operatorname{rank}(B)$
23. In a group of order 15, the number of subgroups of order 3 is
(A) 3
(B) 5
(C) 1
(D) 2
24. Number of positive integers $<51$ and divisible by 2 or 3 is
(A) 30
(B) 34
(C) 25
(D) 33
25. If $G$ is an arbitrary group of even order $2 n$, then
(A) $G$ has a proper normal subgroup which is not trivial
(B) G admits a quotient group of order n
(C) G has a subgroup of order 2
(D) G admits a quotient group of order 2
26. If $Z$ is the centre of a group $G$ of order 121, then
(A) Z is a trivial group
(B) $Z \neq G$
(C) $Z$ must be equal to $G$
(D) Z is always a cyclic group
27. If $R$ is an Euclidean domain then which one of the following is true?
(A) The polynomial ring $R[X]$ is also an Euclidean domain
(B) The polynomial ring $R[X]$ is a principal ideal domain
(C) Every ideal of $R$ is principal
(D) Every quotient ring R is a domain
28. If $F$ is a degree 4 extension field of the field of rational numbers $Q$, then which one of the following is true ?
(A) $F$ is always a Galois extension of $Q$ with Galois group cyclic
(B) F need not be a Galois extension of $Q$
(C) F is always a Galois extension of $Q$ with Galois group may not be cyclic
(D) $F$ is never a Galois extension of $Q$
29. For $n \geq 2$, let $(\mathbb{Z} / n \mathbb{Z})^{*}$ be the group of units of $\mathbb{Z} / n \mathbb{Z}$. Which one of the following is cyclic?
(A) $(\mathbb{Z} / 8 \mathbb{Z})^{*}$
(B) $(\mathbb{Z} / 15 \mathbb{Z})^{*}$
(C) $(\mathbb{Z} / 10 \mathbb{Z})^{\star}$
(D) $(\mathbb{Z} / 35 \mathbb{Z})^{*}$
30. Which one of the following cannot be the order of a finite field?
(A) 25
(B) 21
(C) 16
(D) 9
31. The number of group homomorphisms from the group $\mathbb{Z} / 5 \mathbb{Z}$ onto the group $\mathbb{Z} / 3 \mathbb{Z}$ is
(A) 0
(B) 15
(C) 3
(D) 1

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32. Let p be a prime number greater than 1 . Which one of the following statement is true ?
(A) Upto isomorphism, there is a unique field of order $p^{2}$
(B) There may not be any field whose order is $\mathrm{p}^{3}$
(C) Any field of order $p^{2}$ is contained in a field of order $\mathrm{p}^{3}$
(D) If $n>1$ is an integer, then there are non-isomorphic fields $F_{1}$ and $F_{2}$ such that $\left|F_{1}\right|=\left|F_{2}\right|=p^{n}$
33. Which one of the following sequences is bounded and of finite range but does not have a limit?
(A) $\left\{\mathrm{i}^{\mathrm{n}}\right\}, \mathrm{i}=\sqrt{-1}$
(B) $\left\{\frac{(-1)^{n}}{n}\right\}$
(C) $\left\{1+\frac{(-1)^{n}}{n}\right\}$
(D) $\left\{n^{2}\right\}$
34. One of the values of $i^{i}, i=\sqrt{-1}$ is
(A) $e^{-\pi}$
(B) $\mathrm{e}^{\pi / 2}$
(C) $e^{-\pi / 2}$
(D) $\mathrm{e}^{\pi}$
35. Let fand g be two entire functions such that for all $z \in \mathbb{C}$, $\operatorname{Ref}(z) \leq k \operatorname{Reg}(z)$, for some real constant $k$. Then $|f(z)-k g(z)|$ is
(A) $\mathrm{k}\left|\mathrm{z}^{2}\right|$
(B) $\leq k|z|$
(C) a constant
(D) $k\left|e^{z}\right|$
36. Let $f: \mathbb{C} \rightarrow \mathbb{C}$ be a non-constant entire function. Then
(A) $f(\mathbb{C})$ is finite
(B) $\overline{f(\mathbb{C})}$ is compact
(C) $\overline{f(\mathbb{C})}=\mathbb{C}$
(D) $f(\mathbb{C})$ is not dense in $\mathbb{C}$
37. $\int_{|z|=1} \frac{z^{n-1}}{3 z^{n}-1} d z=$
(A) $\frac{2 \pi i}{3}$
(B) $\frac{\pi \mathrm{i}}{3}$
(C) $\frac{4 \pi i}{3}$
(D) $-\frac{\pi i}{3}$
38. The harmonic conjugate of $u=\cos x$ coshy is
(A) $v=\sin x$ sinhy
(B) $v=-\cos x$ sinhy
(C) $v=-\sin x$ sinhy
(D) $v=-\sin x$ cosh $y$
39. The function $f(z)=\frac{\pi \cot \pi z}{z^{2}}$ has
(A) a pole of order 3 at $z=0$ and $a$ simple pole at $z=1$
(B) a pole of order 2 at $z=0$ and $a$ simple pole at $z=2$
(C) a pole of order 3 at $\mathrm{z}=0$ and a pole of order 2 at $z=1$
(D) a pole of order 2 at $z=0$ and a pole of order 2 at $z=2$
40. Suppose $x^{2}+y+4 i$ and $-3+i x^{2} y$ are conjugate to each other and $x, y$ are real. Then ( $x, y$ ) could be
(A) $(1,4)$
(B) $(1,-4)$
(C) $(-1,4)$
(D) $(2,4)$
41. If $z \in \mathbb{C}$, then $|\sin z|$ is
(A) bounded by 1
(B) unbounded
(C) bounded by $2 \pi$
(D) not periodic
42. The set $\{z \in \mathbb{C}:|z-4|=|z+4|\}$ is
(A) an ellipse in the complex plane
(B) a circle in the complex plane
(C) a point in the complex plane
(D) a line in the complex plane
43. The boundary of $A=\{x \times 0 \mid-1<x<1\}$ in $\mathbb{R}^{2}$ is
(A) $\{-1 \times 0,1 \times 0\}$
(B) $\{x \times 0 \mid-1<x<1\}$
(C) $\{x \times 0 \mid-1 \leq x \leq 1\}$
(D) $\{x \times 0 \mid x \in \mathbb{R}\}$
44. Let $\mathbb{R}$ have the standard topology and let $f: \mathbb{R} \rightarrow A=\{a, b, c\}$ be defined by
$f(x)=\left\{\begin{array}{lll}a, & \text { if } & x=0 \\ b, & \text { if } & x>0 \\ c, & \text { if } & x<0\end{array}\right.$
Then the quotient topology induced by $f$ on $A$ is
(A) $\{\phi, A,\{a\},\{b\},\{b, c\},\{a, b\}\}$
(B) $\{\phi, A,\{a\},\{c\},\{a, c\}\}$
(C) $\{\phi, A,\{a\},\{b\},\{a, b\}\}$
(D) $\{\phi, A,\{b\},\{c\},\{b, c\}\}$
45. Which one of the following statement is correct?
(A) The set $Q$ of all rationals is not connected but locally connected in $\mathbb{R}$
(B) The set $A=\left\{\left.x \times \frac{1}{x} \right\rvert\, 0<x \leq 1\right\}$ is compact in $\mathbb{R}^{2}$
(C) The set $S=\left\{\left.x \times \sin \frac{1}{x} \right\rvert\, 0<x \leq 1\right\}$ is not compact in $\mathbb{R}^{2}$
(D) The set $A=\left\{\left.\frac{1}{n} \right\rvert\, n \in \mathbb{Z}^{+}\right\}$is compact in $\mathbb{R}$
46. Let $X$ be a set consisting of three elements. How many different topologies are there on X each consisting of exactly five open sets ? (These five to include the empty set and the whole set X )
(A) 3
(B) 6
(C) 12
(D) 20
47. Let $\mathrm{f}: \mathrm{X} \rightarrow \mathrm{Y}$ be a continuous surjective map from a connected and compact space $X$ to a connected and Hausdorff space Y . Which of the following is not necessarily true for $f$ ?
(A) The image under $f$ of a closed set of $X$ is closed in $Y$
(B) The inverse image under $f$ of $a$ compact set of Y is compact
(C) The inverse image under f of a connected set of $Y$ is connected
(D) The inverse image under f of a disconnected set of $Y$ is disconnected
48. Let $A$ be a subset of a topological space $X$. Then which one of the following is not correct?
(A) A is closed if and only if it contains all its limit points
(B) $A$ is closed if and only if $B d A \subset A$
(C) $A$ is open if and only if $A \cap B d A=\phi$
(D) $X \neq \operatorname{Int} A \cup B d A \cup \operatorname{Int}\left(A^{C}\right)$
49. If $\phi(x)$ is a solution of the differential equation $\frac{d y}{d x}+(\cos x) y=\sin x \cos x$ then $\phi(x)$ is equal to
(A) $(\sin x-1)+c e^{-\sin x}$, where $c$ is an arbitrary constant
(B) $(\sin x-1)+c e^{\sin x}$, where $c$ is an arbitrary constant
(C) $(\sin x+1)+e^{\cos x}$
(D) $(\sin x+1)+2 e^{\sin x}$
50. The roots $m_{1}, m_{2}$ of the auxiliary equation for the system of differential equations $\frac{d x}{d t}=x+y ;$
$\frac{d y}{d t}=4 x-2 y$, are
(A) $(3,-2)$
(B) $(-3,-2)$
(C) $(-3,2)$
(D) $(3,2)$
51. The critical point $(0,0)$ of the linear system

$$
\begin{aligned}
& \frac{d x}{d t}=a_{1} x+b_{1} y \\
& \frac{d y}{d t}=a_{2} x+b_{2} y
\end{aligned}
$$

is stable if and only if both roots of the auxiliary equation of the system have
(A) Positive real parts
(B) Equal real parts
(C) Non-positive real parts
(D) Non-equal positive real parts
52. The general second order partial differential equation (p.d.e.)
$A u_{x x}+B u_{x y}+C u_{y y}+D u_{x}+E u_{y}+F u=G$ is called
(A) Elliptic p.d.e. if $B^{2}-4 A C=0$
(B) Elliptic p.d.e. if $B^{2}-4 A C>0$
(C) Elliptic p.d.e. if $B^{2}-4 A C<0$
(D) Hyperbolic p.d.e. if $B^{2}-4 A C<0$
53. The integral surface satisfying the linear partial differential equation $x\left(y^{2}+z\right) p-y\left(x^{2}+z\right) q=\left(x^{2}-y^{2}\right) z$ containing the straight line $x+y=0$, $z=1$, is
(A) $x^{2}-y^{2}+2 x y z-2 z+2=0$
(B) $x^{2}+y^{2}+2 x y z-2 z+2=0$
(C) $x^{2}+y^{2}-2 x y z-2 z+2=0$
(D) $x^{2}+y^{2}+2 x y z+2 z+2=0$

## Paper II

54. The function $u_{n}(x, t)=\left(A_{n} \cos \frac{n \pi c t}{L}+B_{n} \sin \frac{n \pi c t}{L}\right) \sin \frac{n \pi x}{L}$ is the solution of
(A) One dimensional wave equation when the string is clamped in position at $\mathrm{x}=0$ and $\mathrm{x}=\mathrm{L}$
(B) One dimensional heat equation with $u(0, t)=0, u(L, t)=0$
(C) Poisson's equation with $u(x, 0)=u(L, t)=0$
(D) Two dimensional heat equation
55. An iterative formula by NewtonRaphson's method to compute the reciprocal of a natural number N , is
(A) $x_{n+1}=x_{n}\left(2-N x_{n}\right)$
(B) $x_{n+1}=x_{n}\left(1-N x_{n}\right)$
(C) $x_{n+1}=x_{n}^{2}\left(x_{n}-N\right)$
(D) $x_{n+1}=x_{n}\left(2+N x_{n}\right)$
56. For the evaluation of $\int_{a}^{b} f(x) d x$, the Simpson's one-third rule requires the interval [a, b] to be divided into
(A) an odd number of subintervals of equal width
(B) an even number of subintervals of equal width
(C) any number of subintervals of non equal width
(D) an even number of subintervals of variable width
57. The necessary and sufficient condition for convergence of an iterative method of the form $X^{(K+1)}=H X^{(K)}+C, K=0,1,2, \ldots$ is that, the eigenvalues $\lambda_{i}$ of the iteration matrix H satisfy
(A) $\left|\lambda_{i}(H)\right|=1$
(B) $\left|\lambda_{i}(H)\right|>1$
(C) $\left|\lambda_{i}(H)\right|<1$
(D) $\left|\lambda_{i}(H)\right| \geq 1$
58. The extremal of the functional $\int_{0}^{1}\left(1+y^{\prime \prime 2}\right) d x$ with $y(0)=0, y^{\prime}(0)=1$, $y(1)=1, y^{\prime}(1)=1$, is
(A) $y=x^{3}$
(B) $y=x^{2}$
(C) $y=x$
(D) $y=\sqrt{x}$
59. The shortest distance between the parabola $y=x^{2}$ and the straight line $x-y=5$ is
(A) $\frac{19}{8} \sqrt{2}$
(B) $\frac{19}{7} \sqrt{2}$
(C) $\frac{19}{8} \sqrt{3}$
(D) $\frac{8}{19} \sqrt{2}$
60. If a body is moving under no external forces about a fixed point in the body, then, which one of the following is true ?
(A) The kinetic energy of the system is not constant
(B) The angular momentum is unaltered during motion
(C) The potential energy of the system is not constant
(D) The angular momentum varies during the motion
61. The expectation of the total number of points obtained when three fair dice are rolled together once is
(A) 10.5
(B) 6.0
(C) 12.5
(D) 11.0
62. Let $\left\{X_{n}\right\}$ be a sequence of independent random variables with
$P\left[X_{n}=0\right]=1-\frac{1}{n}, P\left[X_{n}=1\right]=\frac{1}{n}$.
$n=1,2, \ldots$ Then
(A) $X_{n} \rightarrow 0$ almost surely
(B) $X_{n} \rightarrow 1$ in probability
(C) $X_{n} \rightarrow 0$ in mean square
(D) $X_{n} \rightarrow 1$ in mean square
63. Which of the following statement is not true?
(A) Difference of two independent Poisson processes is again a Poisson process
(B) Homogeneous Poisson process is Markovian
(C) Inter-arrival time distribution in a Poisson process is exponential
(D) Poisson process is a renewal process
64. In a regression model with non-zero mean error, which of the following is true for the OLS estimators of the regression coefficient $\beta$ and error variance $\sigma^{2}$ ?
(A) Both are unbiased and consistent
(B) Both cannot be simultaneously unbiased and consistent
(C) Both are consistent
(D) Both are unbiased
65. Which of the following functions defined on $(-\infty, \infty)$ is not a characteristic function?
(A) 1
(B) $e^{i t}$
(C) $e^{-i t}$
(D) $e^{i t}+e^{-i t}$
66. If the mean of a Poisson random variable $X$ is 5 then $E\left(X^{2}\right)=$
(A) 25
(B) $1 / 5$
(C) 30
(D) $\sqrt{5}$
67. If $X$ follows $F$ distribution with degrees of freedom $m$ and $n$ then $\frac{1}{X}$ follows
(A) t -distribution with $\mathrm{m}+\mathrm{n}$ degrees of freedom
(B) Chi-square distribution with $\mathrm{m}+\mathrm{n}$ degrees of freedom
(C) Exponential distribution with mean $m+n$
(D) F-distribution with degrees of freedom $n$ and $m$
68. Which of the following is always the lowest significance level at which a null hypothesis is rejected?
(A) t-value
(B) significance level
(C) confidence level
(D) p-value
69. A test function is said to be unbiased if
(A) its power is less than the size
$(B)$ its power is greater or equal to the size
(C) its significance level is pre-specified
(D) the test function is estimable
70. If $a^{\prime} \theta$ is an estimable linear parametric function in a less than full rank GaussMarkov model (Y, A $\theta, \sigma^{2} I_{n}$ ), then which one of the following is the BLUE of $a^{\prime} \theta$ ?
(A) $a^{\prime}\left(A^{\prime} A\right)^{-1} A^{\prime} y$, where $y$ is a realization of $Y$
(B) $a^{\prime}\left(A^{\prime} A\right)^{-} A^{\prime} A y$, where $y$ is a realization of $Y$
(C) $a^{\prime}\left(A^{\prime} A\right)^{-1}\left(A^{\prime} A\right)^{-} y$, where $y$ is $a$ realization of $Y$
(D) $a^{\prime}\left(A^{\prime} A\right)^{-} A^{\prime} y$, where $y$ is $a$ realization of $Y$
71. Let $Y_{1}, Y_{2}$ be independent random variables following the linear model, $Y_{1}=\alpha+\varepsilon_{1}, Y_{2}=2 \alpha+\varepsilon_{2}$. Which of the following is the least squares estimator of $\alpha$ ?
(A) $\frac{1}{5}\left(2 Y_{1}+Y_{2}\right)$
(B) $\frac{1}{5}\left(Y_{1}+2 Y_{2}\right)$
(C) $2 Y_{1}+Y_{2}$
(D) $Y_{1}+2 Y_{2}$
72. Let $Y \sim N_{p}\left(\mu,\left.\sigma^{2}\right|_{p}\right)$ and $A, B$ be two conformable matrices. Then the random vectors AY and BY are independent if and only if
(A) $A B=0$
(B) $A B=1$
(C) $(A B)^{2}=A B$
(D) $A B=B A \neq 1$
73. If a $3 \times 1$ vector Y is distributed as $N_{3}\left(0, I_{3}\right)$ and $B=\left(\begin{array}{ccc}1 / 3 & 1 / 3 & 1 / 3 \\ 1 / 3 & 1 / 3 & 1 / 3 \\ 1 / 3 & 1 / 3 & 1 / 3\end{array}\right)$, then the distribution of $\mathrm{Y}^{\prime} \mathrm{BY}$ is
(A) $\mathrm{N}_{3}\left(0, \mathrm{I}_{3}\right)$
(B) Chi-square with 1 degree of freedom
(C) Chi-square with 2 degrees of freedom
(D) Chi-square with 3 degrees of freedom

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74. If $\rho_{\text {wsy }}$ denotes the intra-class correlation coefficient in a systematic sampling, then the variance of the estimator under systematic sample is less than the variance of the estimator under simple random sampling with replacement if
(A) $\rho_{\text {wsy }}>0$
(B) $\rho_{\text {wsy }}>\frac{1}{n-1}$
(C) $\rho_{\text {wsy }} \leq 0$
(D) $\rho_{\text {wsy }} \leq-\frac{1}{\mathrm{n}-1}$
75. RBD is an example of which one of the following?
(A) Disconnected design
(B) Connected, balanced and orthogonal design
(C) Connected and balanced but not orthogonal design
(D) Connected and orthogonal but not balanced design
76. Given the block $A, B, A C, B C$, which of the following is confounded?
(A) B
(B) $A B$
(C) $A C$
(D) ABC
77. Three components with failure rates $25 \times 10^{-3}, 32 \times 10^{-3}$ and $43 \times 10^{-3}$ are arranged in series. What is the system failure rate?
(A) $25 \times 10^{-3}$
(B) $43 \times 10^{-3}$
(C) $10^{-1}$
(D) 1
78. In an $M / M / 1 / \infty / F I F O$ queue with arrival rate 3 and service rate 4 , the mean queue length under steady state is
(A) $\frac{4}{3}$
(B) $\frac{3}{4}$
(C) 3
(D) $\frac{9}{4}$
79. The feasible region of a linear programming problem is
(A) Convex
(B) Concave
(C) Spherical
(D) Cylindrical
80. If $X$ and $Y$ are independent Poisson (1) random variables, what is the distribution of $X+Y$ ?
(A) Poisson (2)
(B) Poisson (1)
(C) Binomial (2, 1⁄2)
(D) Geometric (1⁄2)
81. If $X$ and $Y$ are independent Poisson (2) random variables, what is the conditional expectation of $X$ given $X+Y=10$ ?
(A) 10
(B) 2
(C) 1
(D) 5
82. If $X_{1}, X_{2}, \ldots, X_{n}$ are i.i.d. standard exponential, what is the distribution of $n \times \min \left\{X_{1}, \ldots, X_{n}\right\}$ ?
(A) Exponential with mean $n$
(B) Exponential with mean 1
(C) Exponential with mean $\frac{1}{\mathrm{n}}$
(D) Exponential with mean -1
83. If $\left(X_{1}, \ldots, X_{d}\right)$ is a d-variate normal random vector, which one of the following need not be true ?
(A) All marginals are normal
(B) All linear combinations are normal
(C) Variance-covariance matrix is positive definite
(D) Conditional distribution of $X_{1}$ given $\mathrm{X}_{2}, \ldots, \mathrm{X}_{\mathrm{d}}$ is normal
84. If $X$ and $Y$ are i.i.d. exponential with mean 1, what is the distribution of $\frac{X}{X+Y} ?$
(A) F with degrees of freedom 1,2
(B) Uniform over ( 0,1 )
(C) Standard Cauchy
(D) Normal $(1 / 2,2)$
85. Given that $F, G, H$ are distribution functions and $F_{1}=\frac{F+G+H}{3}, F_{2}=F^{2} G H$,
$F_{3}=\frac{2 F+3 G+H}{6}, F_{4}=\frac{F+G+H}{2}$, which
of the following is true?
(A) $F_{1}$ is a distribution function but not $F_{2}, F_{3}, F_{4}$
(B) $F_{2}$ is a distribution function but not $F_{1}, F_{3}, F_{4}$
(C) $F_{1}$ and $F_{2}$ are distribution functions but not $F_{3}$ and $F_{4}$
(D) $F_{1}, F_{2}, F_{3}$ are distribution functions but not $F_{4}$
86. Let $(X, Y)$ have distribution function $F(x, y),-\infty<x, y<\infty$. Which of the following is not true ?
(A) For a fixed $y_{0}, F\left(x, y_{0}\right)$ is nondecreasing and right continuous
(B) For any $x, F(x, \infty)=1$
(C) For any $x, F(-\infty, x)=0$
(D) For $\mathrm{y}_{1}<\mathrm{y}_{2}, \mathrm{~F}\left(\mathrm{x}, \mathrm{y}_{2}\right)-\mathrm{F}\left(\mathrm{x}, \mathrm{y}_{1}\right) \geq 0$, $-\infty<\mathrm{X}<\infty$
87. Let $\left\{X_{n}, n \geq 0\right\}$ be a Markov chain with states $0,1,2$ and $p_{00}=p_{02}=p_{11}=p_{12}$ $=p_{20}=p_{21}=1 / 2$. What is the stationary distribution?
(A) $\left(\frac{1}{6}, \frac{1}{6}, \frac{2}{3}\right)$
(B) $\left(\frac{1}{3}, \frac{1}{3}, \frac{1}{3}\right)$
(C) $\left(\frac{1}{4}, \frac{1}{4}, \frac{1}{2}\right)$
(D) $\left(\frac{1}{8}, \frac{1}{4}, \frac{5}{8}\right)$
88. Consider a Markov chain with states 1,2 and $p_{12}=\frac{1}{3}=1-p_{21}$. What is $\lim _{n \rightarrow \infty} p_{11}^{(n)}$ ?
(A) 0
(B) 1
(C) $\frac{1}{3}$
(D) $\frac{2}{3}$
89. With reference to characteristic functions, which of the following is not true ?
(A) A characteristic function can be complex valued
(B) Product of two or more characteristic functions is a characteristic function
(C) Modulus of a characteristic function is a characteristic function
(D) A characteristic function is always real valued
90. What is a sufficient condition for a block design with 5 treatments and 5 blocks to be connected?
(A) Rank of its design matrix is 9
(B) Rank of its design matrix is 8
(C) Rank of its design matrix is 7
(D) Rank of its design matrix is 10
91. What is the steady state distribution of the number of customs in a G/M/1 system at the arrival time points ?
(A) Uniform
(B) Binomial
(C) Poisson
(D) Geometric
92. If $\mathrm{Z}=(\mathrm{U}, \mathrm{V}, \mathrm{W})$ and $\mathrm{V}(\mathrm{Z})=\left(\begin{array}{lll}5 & 2 & 3 \\ 2 & 3 & 0 \\ 3 & 0 & 3\end{array}\right)$, what is the variance of $U-2 \mathrm{~V}+\mathrm{W}$ ?
(A) 0
(B) 18
(C) 11
(D) 6
93. Let $\left\{X_{n}, n \geq 1\right\}$ be a sequence of independent random variables with $P\left(X_{n}=0\right)=\frac{1}{n}=1-P\left(X_{n}=1\right), n \geq 1$. What is $P\left(X_{n}=0\right.$ infinitely often) equal to?
(A) 0
(B) $1 / 2$
(C) 1
(D) $<1$
94. If $X$ is a random variable with unit mean then the correct inequality is
(A) $\mathrm{E}\left(\mathrm{e}^{-x}\right) \geq e$
(B) $E\left(e^{-x}\right) \leq e$
(C) $\mathrm{E}\left(\mathrm{e}^{-x}\right) \geq 1 / e$
(D) $E\left(e^{-x}\right) \leq 1 / e$
95. What is Durbin-Watson test used for in regression analysis ?
(A) Testing multicollinearity
(B) Testing the presence of autocorrelation
(C) Testing homoscedasticity
(D) Testing the relevance of regression
96. Which of the following is the correct inequality for the variances under random sampling (ran) proportional allocation (pa) and optimum allocation (opt) ?
(A) $\mathrm{V}_{\mathrm{ran}}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right) \leq \mathrm{V}_{\mathrm{pa}}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right) \leq \mathrm{V}_{\mathrm{opt}}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right)$
(B) $\mathrm{V}_{\mathrm{ran}}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right) \geq \mathrm{V}_{\mathrm{pa}}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right) \geq \mathrm{V}_{\text {opt }}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right)$
(C) $\mathrm{V}_{\text {ran }}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right) \geq \mathrm{V}_{\text {opt }}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right) \geq \mathrm{V}_{\mathrm{pa}}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right)$
(D) $\mathrm{V}_{\mathrm{ran}}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right) \leq \mathrm{V}_{\mathrm{opt}}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right) \leq \mathrm{V}_{\mathrm{pa}}\left(\overline{\mathrm{y}}_{\mathrm{st}}\right)$
97. In case of autocorrelated regression model with lagged dependent variable, the appropriate method of estimation is
(A) Generalised least squares
(B) Ridge estimator
(C) Feasible generalised least squares
(D) Instrumental variable method
98. The over all significance of the regression model is tested using
(A) ANOVA
(B) t-test
(C) $\mathrm{R}^{2}$ - coefficient of variation
(D) Adjusted-R²
99. In a BIBD with parameters $v, b, r, k, \lambda$, which of the following is not true ?
(A) $\frac{\mathrm{r}}{\mathrm{b}}=\frac{\mathrm{k}}{\mathrm{v}}$
(B) $\frac{\lambda}{k-1}=\frac{r}{v-1}$
(C) $v \geq b$
(D) $b \geq v$
100. In a Gauss-Markov model, what is the sum of dimension of the estimation space and dimension of the error space equal to ?
(A) Number of parameters in the model
(B) Rank of the model
(C) Number of parameters minus the rank of the model
(D) Rank of the model minus the number of parameters in the model
|||||||1||||||||||||||

