

**PG CBCS**  
**M.SC. Semester-IV Examination, 2021**  
**(Mathematics)**  
**PAPER: MTM-403**

(MAGNETO HYDRO-DYNAMICS and STOCHASTIC PROCESS AND REGRESSION)

**Full Marks: 40**

**Time: 2 Hours**

**Write the answers of each unit in separate sheets**

**PAPER: 403.1**

(MAGNETO HYDRO-DYNAMICS)

**Answer any TWO questions from the following:**

**2×10=20**

1. (a) Explain, how to work Magneto-Hydrodynamics as a power generator.  
 (b) Define magnetic Reynolds number and explain its physical significance.  
 (c) For a conducting fluid in a magnetic field, show that the magnetic body force per unit volume, i.e.  $\mu(\vec{\nabla} \times \vec{H}) \times \vec{H}$  is equivalent to a tension  $\mu H^2$  per unit area along the lines of force, together with a hydrostatic pressure  $\frac{1}{2} \mu H^2$ , where symbols have their usual meaning. **2+2+6**
2. (a) A viscous, incompressible conducting fluid of uniform density are confined between a channel made by an infinitely conducting horizontal plate  $z = -L$  (lower) and a horizontal infinitely long non-conducting plate  $z = L$  (upper). Assume that a uniform magnetic field  $H_0$  acts perpendicular to the plates. Both the plates are in rest. Find the velocity of the fluid and the magnetic field. Draw a sketch of the velocity profiles for various values of the Hartmann number.  
 (b) Find the rate of change of magnetic energy in magneto-hydrodynamics. **7+3**
3. Discuss the Ferraro's law of isorotation. Show that the electrostatic potential over an isorotational surface is constant. **10**
4. (a). Derive the Maxwell's electromagnetic field equation when the medium is in motion.  
 (b). What are the boundary conditions for a fluid surface in presence of magnetic field? **6+4**

[P.T.O.]

[2]

**PAPER: 403.2**  
(STOCHASTIC PROCESS AND REGRESSION)

Answer any TWO questions from the following:

**2×10=20**

1. State and prove Chapman-Kolmogorov equation for a homogeneous Markov chain  $\{X_n\}$ . Suppose a two state homogeneous Markov chain has the following transition probability matrix:

$$P = \begin{bmatrix} 1-a & a \\ b & 1-b \end{bmatrix}, 0 \leq a, b \leq 1, |1-a-b| < 1.$$

Prove that (by using Chapman-Kolmogorov equation) the n-step transition probability matrix  $P(n)$  is given

$$P(n) = \begin{bmatrix} \frac{b+a(1-a-b)^n}{a+b} & \frac{a-a(1-a-b)^n}{a+b} \\ \frac{b-b(1-a-b)^n}{a+b} & \frac{a+b(1-a-b)^n}{a+b} \end{bmatrix}. \quad \text{5+5}$$

2. Show that  $r_{12}, r_{13}$  and  $r_{23}$  must satisfy the inequality  $r_{12}^2 + r_{13}^2 + r_{23}^2 - 2r_{12}r_{13}r_{23} \leq 1$ . Prove that  $r_{1.23...p} = \left(1 - \frac{|R|}{R_{11}}\right)^{1/2}$  where the symbols have their usual meanings. **2+8**

3. Write the postulates of Poisson process. Establish the Poisson law using the postulates of Poisson process. **2+8**

4. Write the transition probability matrix for the Gambler's ruin problem. Consider a Markov chain on the state space  $\{1, 2, 3, 4, 5\}$  with transition probability matrix

$$\begin{bmatrix} \frac{1}{2} & \frac{1}{4} & 0 & \frac{1}{4} & 0 \\ \frac{1}{4} & 0 & 0 & \frac{2}{3} & 0 \\ 0 & 0 & 1 & 0 & 0 \\ \frac{2}{5} & \frac{1}{5} & 0 & \frac{2}{5} & 0 \\ \frac{1}{5} & \frac{1}{5} & \frac{1}{5} & \frac{1}{5} & \frac{1}{5} \end{bmatrix}. \text{Identify the states as recurrent and transient.} \quad \text{4+6}$$

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