

**PG CBCS**  
**M.SC. Semester-IV Examination, 2022**  
**MATHEMATICS**  
 PAPER: MTM 405B  
**(OPERATIONAL RESEARCH MODELLING-II)**  
**Full Marks: 20** **Time: 1 Hour**

The figures in the right-hand margin indicate full marks.  
 Candidates are required to give their answers in their own words as far as practicable.

**GROUP-A**

- 1. Answer any two questions of the following:** **2×2=4**
- What do you mean by "Mean time between failure" of an item.
  - State pontryagin's maximum principle.
  - Define entropy function and explain its importance.
  - Find the curve  $X=X(t)$  which minimizes the functional  $J=\int_0^1 (\dot{X}^2 + 1)dt$   $X(0)=1$  and  $X(1)=2$ .

**GROUP-B**

- 2. Answer any two questions of the following:** **4×2=8**
- Write a brief note about control theory.
  - The two finite probability schemes are given by  $(p_1, p_2, p_3, \dots, p_n)$  and  $(q_1, q_2, q_3, \dots, q_n)$ , with  $\sum_{i=1}^n p_i = \sum_{i=1}^n q_i$ , then show that  $-\sum_{i=1}^n p_i \log p_i \leq -\sum_{i=1}^n q_i \log q_i$  with inequality holds if and only if  $p_i = q_i$  for all  $i$ .
  - How many identical components each of which is 90% reliable over a period of 50 hours be used to obtain a 99.99% parallel redundancy system over 50 hours. If we want to obtain the system reliability over a period of 100 hours, how many components should be added?
  - Define the joint conditional entropies. Prove that  $H(X, Y) \leq H(X) + H(Y)$  with equality iff  $X$  and  $Y$  are independent.



[P. T. O]

[2]

**GROUP-C****3. Answer any one questions of the following:****8×1=8**

a) i) Prove that the reliability function for random failure is an exponential distribution.

ii) In a system, there are n number of components connected in parallel with reliability  $R_i(t)$ ;  $i=1,2,\dots,n$ . Find the reliability of the system. If  $R_1(t)=R_2(t)=\dots=R_n(t)=e^{-\lambda t}$ ,  $\lambda$  is the failure rate then find the expression for system reliability.

4+4

b) A transmitter has a character consisting of five letters  $\{x_1, x_2, \dots, x_5\}$  and the receiver has a character consisting of four letters  $\{y_1, y_2, y_3, y_4\}$ . The joint probability for the communication is given below. Determine the entropies  $H(X)$ ,  $H(Y)$  and  $H(X, Y)$ .

$p(x_i, y_j)$	$y_1$	$y_2$	$y_3$	$y_4$
$x_1$	0.25	0	0	0
$x_2$	0.10	0.30	0	0
$x_3$	0	0.05	0.10	0
$x_4$	0	0	0.05	0.10
$x_5$	0	0	0.05	0

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