

(ii) Show that a necessary condition for convergence of an infinite series

$$\sum u_n \text{ is that } \lim_{n \rightarrow \infty} \sum u_n = 0. \quad 3$$

(f) State and prove Lagrange's interpolation formula for unequal intervals. Also show that the sum of the Lagrangian coefficients is unity.  $7+3=10$

(g) (i) State and prove Simpson's  $\frac{3}{8}$  rule. Also state its assumptions.  $6$

(ii) Solve the difference equation  $u_{x+1} - 3^x u_x = 0$   $4$

(h) (i) Write a note on use of various interpolation formulae.  $5$

(ii) Evaluate  $\Delta^2 \left[ \frac{5x+12}{x^2+5x+6} \right]$ , taking  $h=1$   $5$

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3 (Sem-3/CBCS) STA HC 3

2022

STATISTICS

(Honours)

Paper : STA-HC-3036

(Mathematical Analysis)

Full Marks : 60

Time : Three hours

The figures in the margin indicate full marks for the questions.

1. Answer **any seven** from the following questions :  $1 \times 7 = 7$

(a) Identify the wrong statement :

(i) The set  $R$  of real numbers is the neighbourhood of each of its points.

(ii) The set  $Q$  of rationals is the neighbourhood of each of its points.

(iii) The open interval  $]a, b[$  is the neighbourhood of each of its points.

(Choose the correct option)

(b) The set  $\left\{\frac{1}{n} : n \in N\right\}$  has only one limit point, zero, which is not a member of the set. (State True or False)

(c) If  $\sum u_n$  is a positive term series, such that  $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = l$ , then the series converges if

(i)  $l < 1$

(ii)  $l > 1$

(iii)  $l = 1$

(iv)  $l = 0$  (Choose the correct option)

(d) The positive term geometric series  $1+r+r^2+\dots$  converges for  $r < 1$  and diverges for  $r \geq 1$ .

(State True or False)

(e) Define alternating series.

(f) A function which is continuous in a closed interval is also uniformly continuous in that interval.

(State True or False)

(g) State the geometrical interpretation of Lagrange's mean value theorem.

(h) State the expansion of  $\cos x$ .

(i) The  $n$ th divided difference can be expressed as the product of multiple integrals. (State True or False)

(j) Define the operators  $\mu, \delta$  used in calculus of finite differences.

(k) State Stirling's formula for factorial  $n$ , when  $n$  is large.

(l) Which of the following is not correct ?

(i) Simpson's rule gives a better result than the trapezoidal rule.

(ii) Weddle's rule is generally more accurate than any of the others.

(iii) Simpson's  $\frac{1}{3}$  rule is better than Simpson's  $\frac{3}{8}$  rule

(iv) None of the above

2. Answer **any four** from the following questions :  $2 \times 4 = 8$

(a) Show that the series

$$\frac{1}{1^P} - \frac{1}{2^P} + \frac{1}{3^P} - \frac{1}{4^P} + \dots \text{ converges for } P > 0.$$

(b) Define bounded and unbounded sets. Is the set of natural numbers bounded?

(c) If  $M$  and  $N$  are neighbourhood of a point  $x$ , then prove that  $M \cap N$  is also a neighbourhood of  $x$ .

(d) State Taylor's theorem with Lagrange's and Cauchy's form of remainder.

(e) Using Lagrange's mean value theorem prove that

$$|\tan^{-1} x - \tan^{-1} y| \leq |x - y| \quad \forall x, y \in \mathbb{R}$$

(f) Solve the difference equation

$$u_{x+1} - au_x = 0, a \neq 1$$

(g) Write a note on numerical integration.

(h) Find the first three divided differences of the function  $\frac{1}{x}$  for the arguments  $a, b, c, d$ .

3. Answer **any three** from the following questions :  $5 \times 3 = 15$

(a) Show that  $\lim_{n \rightarrow \infty} n^{\frac{1}{n}} = 1$

(b) Expand  $e^x$  by Maclaurin's infinite series.

(c) (i) Define limit superior and limit inferior of a bounded sequence. 2

(ii) Prove that the intersection of a finite family of open sets is open. 3

(d) Show that between any two roots of  $e^x \cos x = 1$ , there exists at least one root of  $e^x \sin x - 1 = 0$ .

(e) State the following :

(i) d'Alembert's ratio test 2

(ii) Raabe's test 2

(iii) Absolute convergence of series 1

(f) State and prove Simpson's  $\frac{1}{3}$  rule.

(g) Establish the relation between operator  $E$  of calculus of finite differences and differential coefficient  $D$  of differential calculus.

Also show that

$$\nabla = 1 - e^{-hD}$$

where  $\nabla$  is called backward difference operation. 3+2=5

(h) State and prove Gauss's forward interpolation formula.

4. Answer **any three** of the following questions : 10×3=30

(a) State and prove Cauchy's general principle of convergence.

(b) Prove that if  $f(x)$  is a function, which is

(i) continuous in the closed interval  $[a, b]$

(ii) differentiable in the open interval  $(a, b)$  and

(iii)  $f(a) = f(b)$ , then there exists one value of  $x$  say  $\xi \in ]a, b[$  such that  $f(\xi) = 0$

Also give the geometrical meaning of Rolle's theorem. 8+2=10

(c) Expand  $\log(1+x)$  by Maclaurin's infinite series.

(d) (i) State Cauchy's first theorem on limits. 1

(ii) Show that

$$\lim_{n \rightarrow \infty} \left[ \frac{1}{\sqrt{n^2+1}} + \frac{1}{\sqrt{n^2+2}} + \dots + \frac{1}{\sqrt{n^2+n}} \right] = 1$$

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(iii) Define (i) monotonic sequence and (ii) derived sets. 3

(e) (i) State and prove Lagrange's mean value theorem. Also give its geometrical interpretation. 5+2=7