

## B.Sc. Semester-5 Examination

SE 305

Mathematics (A)

Time : 2-30 Hours]

March-2024

[Max. Marks : 70]

Que-1. (a) Let  $(L, \leq)$  be lattice. Prove that  $a \leq b \Leftrightarrow a * b = a \Leftrightarrow a \oplus b = b$  [9](b) Let  $(L, *, \oplus)$  be a lattice. For any  $a \in L$ . Prove that [9](i)  $a * a = a$ (ii)  $a \oplus a = a$ 

OR

Que-1 (a) Let  $(L, \leq)$  be a lattice and  $a, b \in L$ . Then prove that  $a \leq b \implies a * b = a$ . [9](b) Let  $(L, \leq)$  be a lattice and  $a, b \in L$ . Prove that  $a \oplus (a * b) = a$ . [9]

Que-2 (a) State and prove De Morgan's laws in a Boolean algebra. [9]

(b) Show for Boolean algebra and prove that  $a = 0 \Leftrightarrow ab' + a'b = b$ . [9]

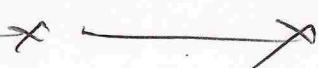
OR

Que-2 (a) In Boolean algebra  $(B, *, \oplus, 0, 1)$  prove that  $(a \oplus b) = a * b$  [9](b) Obtain the product of sums canonicals form in three variables  $x_1, x_2, x_3$  of the Boolean expression  $x_1 * x_2$ . [9]Que-3 (a) Prove that the sum of all min terms in  $n$ -variables is 1. [9](b) Draw Hasse diagram of  $\langle S_{30}, D \rangle$  and  $\langle S_{60}, D \rangle$ . [9]

OR

Que-3 (a) Show that in a Boolean algebra  $B$ , for any  $a, b \in B$   $a = b \Leftrightarrow (a * b') \oplus (a' * b) = 0$  [9]

(b) Define a Boolean algebra and give one example of a Boolean algebra. [9]

Que-4 Attempt any eight. in short [16](a) Define *reflective property*.(b) Define *anti-symmetric property*.(c) Define *least upper bound*.(d) Define *homomorphism*.(e) Define *Lattice*.(f) Define *bounded lattice*.(g) Define *sub lattice* with one example.(h) Define *complemented lattice*.(i) Define *atom* of a Boolean algebra.(j) Define *partially order relation*.(k) Define *Boolean expression*.(l) Define *min terms*.

P.T.O

**B.Sc. SEMESTER-V(Elective Course)**  
**MATHEMATICS**  
**MAT-305 (**

**Instructions:** (1) Each question are compulsory.

(2) Figures to right indicate full marks to the question.

Q-1	(A) State and prove Division algorithm theorem.	[9]
	(B) Using the Euclidean algorithm to obtain the integer $x$ and $y$ such that $\gcd(12378, 3054) = 12378x + 3054y$ .	[9]
	<b>OR</b>	
Q-1	(A) Prove that there are infinite number of primes of the form $4n+3$ .	[9]
	(B) Define Linear Diophantine equation. Find the solution of linear Diophantine Equation $54x + 21y = 906$ in positive integers.	[9]
Q-2	(A) Let $n > 0$ be fixed and $a, b, c$ are integers then prove that if $a \equiv b \pmod{n}$ , $c \equiv d \pmod{n} \Rightarrow ac \equiv bd \pmod{n}$ and $a^k \equiv b^k \pmod{n}$ for any positive integer $k$ .	[9]
	(B) Does there exists a solution of the congruence $15x \equiv 9 \pmod{12}$ ? If so, find out all mutually congruent solution of it.	[9]
	<b>OR</b>	
Q-2	(A) Define congruence relations and prove that it is an equivalence relation.	[9]
	(B) Using Chinese remainder theorem, find integer $x$ such that $2x \equiv 1 \pmod{3}$ $3x \equiv 1 \pmod{5}$ ; $5x \equiv 1 \pmod{7}$ .	[9]
Q-3	(A) State and prove Wilson's theorem.	[9]
	(B) If $p$ and $q$ are distinct primes such that $a^p \equiv a \pmod{q}$ and $a^q \equiv a \pmod{p}$ then prove that $a^{pq} \equiv a \pmod{pq}$ .	[9]
	<b>OR</b>	
Q-3	(A) State and prove the Euler's theorem.	[9]
	(B) In usual notation show that $(1835^{1910} + 1986^{2061}) \equiv 0 \pmod{7}$ .	[9]
Q-4	Attempt any <b>EIGHT (In short):</b>	[16]
(1)	If $p$ is a prime number and $p/ab$ then prove that $p/a$ or $p/b$ .	
(2)	Is Diophantine equation $2x + 6y = 9$ has solution? Justify your answer.	
(3)	A number 360 can be written as product of prime in canonical form.	
(4)	Solve: $18x \equiv 30 \pmod{42}$ .	
(5)	Define complete residue system modulo.	
(6)	If $g.c.d(a, b) = d$ then prove that $g.c.d\left(\frac{a}{d}, \frac{b}{d}\right) = 1$ .	
(7)	Prove that $n^4 + 4$ is composite number for $n \in N$ with $n > 1$ .	
(8)	Prove that the number $N = 1571724$ is divisible by 9 and 11.	
(9)	Prove that $n$ is prime if and only if $\phi(n) = n-1$ .	
(10)	Find $\phi(300)$ .	
(11)	What is the formula for $\phi(p^k)$ and $\phi(pq)$ where $p$ and $q$ are distinct prime.	
(12)	State Fermat's theorem.	

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## Instructions:

- 1) All questions are compulsory.
- 2) Notations are usual, everywhere.
- 3) Figures to the right indicate marks of the question/sub-question.

**Q-1**

- (a) Write a short Note on Time Value of Money. 9
- (b) What is the Future value of Rs. 21,000 invested for ten years, for opportunity cost (interest rate) is 5% per year compounded annually, semi-annually, quarterly, monthly, weekly, daily, continuously? 9

**OR**

- (a) Derive the formulas of different compound interest rates and continuous compounded interest rates. 9
- (b) What is the Future value of Rs. 40,000 invested for 7 years, for opportunity cost (interest rate) is 35% per year compounded semi-annually, quarterly, monthly, and daily also find effective rate of interest in each case? 9

**Q-2**

- (a) Define yield to maturity for given bond. Show that for a bond of  $n$  years with annual coupon payment  $C$  and face value  $F$ , if its yield (yield to maturity) is  $\lambda$  then its price is given by 9

$$P = \frac{1}{(1+\lambda)^n} \left[ \frac{(1+\lambda)^n - 1}{\lambda} C + F \right].$$

- (b) consider the cash flow with annual payments of -500, 200, -100, 200 suppose the relevant annual compound rates are finance rate is 10% and reinvestment rate 20% find MIRR. 9

**OR**

- (a) Write a short note on comparison of NPV and IRR. 9
- (b) A company wants to immunize its bond portfolio for a targeted period of 3 years for this purpose company has decide to invest Rs. 7,00,000/- at present and the details of two bonds are as follows. 9

	Bond A	Bond B
Face Value	1500	2000
Market Price	986.5	1035
Macaulay Duration	5 years	2 years

Determine the amount of money invested in each bond.

**Q-3**

- (a) Write a short note on portfolio diagram and choice of asset. 9

(b) Calculate the portfolios mean return and variance using the 9 following details,

$$R = (0.6, 0.7, 0.75)^T, W = (0.35, 0.3, 0.35) \text{ and}$$

$$CV = \begin{bmatrix} 1.2 & 1.4 & 0.9 \\ 1.4 & 2.2 & 0.60 \\ 0.9 & 0.60 & 1.2 \end{bmatrix} \text{ find } \bar{r} \text{ & } \sigma^2 \text{ for portfolio.}$$

**OR**

(a) Discuss Markowitz portfolio optimization problem with short 9 selling and without short selling.

(b) Consider a portfolio of three assets, A, B & C with the following 9 properties.

$$\bar{r}_A = 0.3, \bar{r}_B = 0.5, \bar{r}_C = 0.6,$$

$$\sigma_A = \sigma_B = \sigma_C = 1.5 \text{ & } \sigma_{AB} = \sigma_{BC} = \sigma_{AC} = 0$$

For fixed  $\bar{r} = 0.55$  find the minimum variance portfolio.

**Q-7**

Attempt **any Eight** of the followings **in short**:

16

1. Define inflation and write its formula.
2. Write types of financial instrument.
3. State No Arbitrage Principle.
4. Write a future value of 500 after two years with rate of interest 15% per year compounded annually.
5. Define Puttable Bonds.
6. Write the Formula for Macaulay Duration for discrete compounding.
7. Define Bond.
8. Define quasi-Modified Duration for annual discrete compounding.
9. Define diversification in portfolio.
10. Write the statement of one fund theorem.
11. Define efficient frontier.
12. Define Markowitz bullet.

