

## 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.

**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]

**OR**

- 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]

**OR**

- 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]

**OR**

- 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 **EIGHT (In short):** [16]
- (1) If  $p$  is a prime number and  $p \nmid ab$  then prove that  $p \nmid a$  or  $p \nmid b$ .
  - (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  $\gcd(a, b) = d$  then prove that  $\gcd\left(\frac{a}{d}, \frac{b}{d}\right) = 1$ .
  - (7) Prove that  $n^4 + 4$  is composite number for  $n \in \mathbb{N}$  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.

**2803E1388 ~3**

Candidate's Seat No : \_\_\_\_\_

**B.Sc. Semester-5 Examination****SE 305****Mathematics (B)****March-2024****Time : 2-30 Hours]****[Max. Marks : 70****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

P.T.O

E/388 — 69

- (b) Calculate the portfolios mean return and variance using the 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 selling and without short selling.  
(b) Consider a portfolio of three assets, A, B & C with the following 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.

————— X ————— X ————— .