Total Pages-6 PG/IIIS/MATH/303(U1 & U2)/23 (New)

M.Sc. 3rd Semester Examination, 2023

APPLIED MATHEMATICS OCEANOLOGY AND COMPUTER PROGRAMMING

PAPER - MTM-303(New)

Full Marks: 50

Time: 2 hours

The figures in the right hand margin indicate marks

Candidates are required to give their answers in their own words as far as practicable

PAPER-MTM-303(Unit-1)

[Marks : 20]

(Stochastic Process and Regression)

1. Answer any two questions:

 2×2

(a) Define the Markov chain with an example. Also, define its order.

- (b) Define multiple correlation and partial correlation and indicate how they differ from simple correlation.
- (c) Define the state space in the context of a Birth and Death process.
- (d) Define the following states: periodic, closed, persistent and transient.
- 2. Answer any two questions: 4×2
 - (a) Write a transition matrix for the problem of random walk between reflecting barriers.
 - (b) State and prove the Chapman -Kolmogorov equation. Write its significance with a suitable example.
 - (c) Show that the generating function $P_n(s)$ for the branching process satisfies the following relations
 - (i) $P_n(s) = P_{n-1}(p(s))$

(ii)
$$P_n(s) = P(P_{n-1}(s)),$$

where $P1(s) = P(s).$

(d) Prove that

$$1 - r_{1.23}^2 = (1 - r_{12}^2)(1 - r_{13.2}^2).$$

Use this relation to show that the multiple correlation coefficient is numerically greater than any of the total or partial correlation coefficients of x_1 with the other variables.

3. Answer any one question:

 1×8

- (a) Obtain the multiple regression equation of x_1 on x_2 , x_3 , ..., x_p in terms of the means, the standard deviations and the inter-correlations of the variables.
- (b) Deduce the forward diffusion equation for the Wiener process. Also, write the backward diffusion equation from the deduced equation.



PAER-MTM-303(Unit-2)

[*Marks* : 20]

(Cryptography)

- 4. Answer any two of the following questions:
 - (a) Define the terms 'cipher' and 'public key certificate'.
 - (b) Write down the three independent dimensions to characterize cryptographic systems.
 - (c) Write down a short note on "Block ciphers".
 - (d) What is the meaning of 'digital signature' to use in public-key cryptosystem?
- 5. Answer any *two* of the following questions: 2×4
 - (a) Explain the concepts "Brute-force attacks" and 'Monoalphabetic ciphers".

- (b) Write down the algorithm of Data encryption standard (DES) and draw the scheme of Data encryption standard (DES).
- (c) Define Public-key encryption. Describe the six ingredients for Public-key encryption.
- (d) Explain "Play-fair cipher" for substitution technique and write down its working rules.
- 6. Answer any *one* of the following questions:
 - (a) (i) Explain the term "One-Time Pad".
 - (ii) Define Hill cipher. Write down the algorithm of Hill cipher and explain it with an example. 1+3+2
 - (b) Write down the statement of "Feistel cipher". Describe Feistel cipher struc-

ture and draw its graphical representation to encrypt the data. Hence, write down its all parameters and design features. 2+3+3

[Internal Assessment - 10 Marks]