UG/5th Sem/H/21/CBCS

U.G. 5th Semester Examination 2021 MATHEMATICS (Honours) Paper : DSE-2

(CBCS)

Full Marks : 32

Time : 2 Hours

The figures in the margin indicate full marks. Notations and symbols have their usual meanings.

DSE-1A

[Differential Geometry]

Group - A

(4 Marks)

1. Answer any *four* questions :

- (a) If i, j = 1, 2, ..., n. $\sum \delta_{ij} = ?$
- (b) Given A^i are functions of $(x^1, x^2, ..., x^n)$. Where $A^i B_i$ is an invariant. If B_i be a covariant vector what is A^i , justify.
- (c) Describe Riemannian space.
- (d) Difine binormal of a space curve.
- (e) Parametrize the unit circle $x^2 + y^2 = 1$.
- (f) Write the cannonical geodesic equation.
- (g) What is the curvature of a unit circle.

 $4 \times 1 = 4$

Group - B

(10 Marks)

Answer any *two* questions :

- 2. Calculate tangent vector (T), principal normal vector (N), Binormal (B) of the curve : $\alpha(t) = (\cosh t, \sinh t, t).$
- 3. Calculate any two chirtoffel symbols for the space curve $x(u,v) = (u \cos v, u \sin v, u)$.
- 4. Show that covarient derivative of g_{ii} and δ_{ii} is zero.
- 5. Show that in S_n , a symmetric covariant tensor of order two has at most $\frac{n(n+1)}{2}$ different components.

Group - C

(18 Marks)

Answer any *two* questions :

- 6. (a) What are the symmetric and skew-symmetric tensor. Show that any tensor of typ (0, 2) is the sum of a symmetric and an skew-symmetric tensor. 2+3
 - (b) Show that $A_{i, j}$ the covariant derivative of a covariant tensor is a tensor of type (0, 2).

7. State and prove serret-Frenet formula.

8. (a) Deduce the equation of Geodesic.

(b) If the metric is given by $ds^2 = 5(dx^1)^2 + 3(dx^2)^2 + 4(dx^3)^2 - 6dx^1dx^2 + 4dx^2dx^3$

Evaluate : (i) g and (ii) g^{ij}

2×5=10

2×9=18

4

9

5

DSE-2B [Fluid Mechanics]

Full Marks : 32

Time : 2 Hours

The figures in the margin indicate full marks. Notations and symbols have their usual meanings.

Group - A (4 Marks)

- 1. Answer any *four* questions :
 - (a) Explain the terms Perfect fluid and pressure at a point in a fluid.
 - (b) Prove that, the pressure at any point within liquid is given by p = hfpg.
 - (c) What are the difference between Lagrangian and Eulerian method?
 - (d) State Pascal's law.
 - (e) Discuss steady and unsteady flow with example.

(f) Test whether the motion specified by
$$\vec{q} = \frac{\lambda^2 \left(x\hat{j} - y\hat{i}\right)}{x^2 + y^2}$$
 ($\lambda = \text{constant}$)

is a possible motion for an incompressible fluid.

(g) State Reynolds transport theorem.

Group - B

(10 Marks)

Answer any *two* questions :

2. A fine tube bent in the form of an ellipse is held with its plane vertical and its filled with *n* liquids whose densities are ρ_1 , ρ_2, ρ_n taken in order round the elliptic tube. If r_1 , r_2 ,..., r_n be the densities of the points of separation from either focus, Prove that $r_1(\rho_1 - \rho_2) + r_2(\rho_2 - \rho_3) + \dots + r_n(\rho_n - \rho_1) = 0$.

 $4 \times 1 = 4$

 $2 \times 5 = 10$

A Semi-circular area is completely immersed in water with its plane vertical, so that the 3. extremity A of its bounding diameter is in the surface and the diameter makes with the surface an angle α . Prove that if E be the C.P. and θ the angle between AE and the

diameter,
$$\tan \theta = \frac{3\pi + 16 \tan \alpha}{16 + 15\pi \tan \alpha}$$

- Obtain the fundamental equation in the form grad $p = \int \vec{F}$ for a fluid in equilibrium under a 4. given system of external forces \vec{F} per unit mass of the fluid. Hence show that the necessary condition of equilibrium is \vec{F} . Curl $\vec{F} = 0$.
- Define the equation of continuity. Obtain an expression for continuity equation for a three 5. dimensional steady incompressible flow. 5

Group - C (18 Marks)

Answer any *two* questions :

- 6. (a) Show that the pressure at a point in a fluid in equilibrium is the same in every direction. 4
 - (b) Show that the pressure at a small depth z below the surface of a sphere of water attracted to the center of the sphere with a force producing an acceleration $\frac{\mu}{r^2}$ at a

distance *r* approximately $\pi + \rho g \left(z + \frac{z^2}{a} \right)$, where a is the radius of the sphere and *g*

the attraction of unit mass at the surface of the sphere.

- Show that the depth of the centre of pressure of a plane area immersed in a liquid is 7. (a) greater than the depth of its centre of gravity. 4
 - Show that the forces represented by (b)

 $X = \mu(y^2 + yz + z^2), Y = \mu(z^2 + zx + x^2), Z = \mu(x^2 + xy + y^2)$ will keep a mass of liquid at rest, if the density $\propto \frac{1}{(\text{distance})^2}$ from the plane x + y + z = 0, and the curves of equal pressure and density will be circles.

5

 $2 \times 9 = 18$

5

5

- 8. (a) For an incompressible fluid $\vec{q} = (-wy, wx, 0)$ (w = constant), discuss the nature of the flow.
 - (b) Prove that the acceleration of a fluid particle at P is given by

$$\vec{f} = \frac{\partial \vec{q}}{\partial t} + \operatorname{grad}\left(\frac{1}{2}\vec{q}^2\right) - \vec{q} \times \operatorname{Curl} \vec{q} \,. \tag{4+5}$$

DSE-2C [Portfolio Optimization]

Full Marks : 32

Time : 2 Hours

 $1 \times 4 = 4$

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Group - A

(4 Marks)

1. Answer any *four* questions :

- (a) What is investment Risk?
- (b) What is Ex-post return and Ex-anti return?
- (c) What do you mean by minimum variance portfolio?
- (d) If a portfolio contains 50 securities, determine the total information required under Markowitz Model.
- (e) What is β of security?
- (f) What is Security market line (SML)?
- (g) What is Sharpe's risk Index?

Group - B

(10 Marks)

Answer any *two* questions :

2×5=10

- 2. Derive the portfolio return and portfolio risk of 2 securities.
- 3. If return of two assets are perfectly correlated then determine the shape of efficient frontier.
- 4. Write the difference between CML (Capital Market Line) and SML (Security Market Line).
- 5. Discuss Jensen's performance measure for Portfolios.

Group - C

(18 Marks)

Answer any *two* questions :

2×9=18

6. How do you select the best combination of securities in portfolio for risk minimization?

7. What is Diversification? What is systematic and unsystematic risk?

8. Discuss Eugene Fama's Portfolio Decomposition.