M.Sc. (MATHEMATICS WITH APPLICATIONS IN COMPUTER SCIENCE) M.Sc. (MACS)

Term-End Examination

June, 2022

MMT-009 : MATHEMATICAL MODELLING

Time : $1\frac{1}{2}$ *hours*

Maximum Marks : 25

(Weightage : 70%)

- *Note :* Attempt any *five* questions. Use of calculator is not allowed.
- **1.** (a) State the model which is
 - (i) dynamic, continuous and deterministic,
 - (ii) static, discrete and probabilistic,
 - (iii) dynamic, discrete and probabilistic,and give reasons in support of your answer.
 - (b) At the end of the year 2019, Standard Restaurant decided to invest ₹ 20,000 in a portfolio of stocks and bonds; ₹ 15,000 were put into common stocks and ₹ 5,000 into corporate bonds. At the end of the year 2020, Standard Restaurant's stock and

bond holdings were worth \gtrless 13,000 and \gtrless 4,000 respectively. During the year 2020, \gtrless 600 in cash dividends was received on stocks and \gtrless 1200 as interest payments was received on bonds. What was the percentage return on

- (i) Standard Restaurant's stock portfolio?
- (ii) Standard Restaurant's bond portfolio? 2

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- 2. (a) How would you compare the Markowitz model with Sharpe model for portfolio selection ?
 - (b) The control parameters of growth and decay of a tumour are respectively 1200 and 600 per day. Also, the damaged cells migrate due to vascularization of blood at a rate of 250 cells per day. Use logistic model to find the ratio of the growth of tumour after 30 days with the initial tumour.
- **3**. The budworm population is governed by the equation

$$\frac{dN}{dt} = r_B N \left(1 - \frac{N}{K_B} \right) - p(N),$$

where r_B is the linear birth rate of the budworm and K_B is the carrying capacity. The p(N) is the predation by the birds. Find out the steady states and give the stability analysis for this model.

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- 4. (a) Suppose a stable of horses is constructed for 75 horses and it is decided that there will be an addition of 35 horses every year. If the mortality of horses is 5 per year, what is the population size of the horse stable after 10 years ?
 - (b) Consider the following data :

X	3	10	4	6	2
Y	2	18	4	10	1

Use a best fit line to estimate the value of Y for X = 5.

- 5. Customers arrive at a bank in accordance with a Poisson process at the mean rate of 10 per hour and the cashier takes time to dispose a customer as exponential with a mean of 12 minutes. What is the minimum number of cashiers to be posted for ensuring a steady state distribution of work by cashiers ? For this number, calculate the
 - (a) expected waiting time of a customer prior to being attended.
 - (b) expected number of cashiers remaining idle.
 - (c) average time a customer has to spend in the bank.

P.T.O.

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6. Find a linear regression equation that fits best the data given in the following table :

X ₁	0	2	3	4	6	8
X ₂	2	6	5	7	4	9
Y	2	3	2	7	6	8