Part B-

SUBJECT SPECIFIC KNOWLEDGE

PH.D. IN
STATISTICS

SYLLABUS
PH.D. IN STATISTICS

Analysis: Elementary set theory, finite, countable and uncountable sets, Real number system as a complete ordered field, Archimedean property, supremum, infimum.
Sequences and series, convergence, limsup, liminf.

Bolzano Weierstrass theorem, Heine Borel theorem.

Continuity, uniform continuity, differentiability, mean value theorem.
Linear Algebra: Vector spaces, subspaces, linear dependence, basis, dimension, algebra of linear transformations.
Algebra of matrices, rank and determinant of matrices, linear equations.

Eigenvalues and eigenvectors, Cayley-Hamilton theorem.

Matrix representation of linear transformations. Change of basis, canonical forms, diagonal forms, triangular forms, Jordan forms.
Quadratic forms, reduction and classification of quadratic forms

Descriptive statistics, exploratory data analysis

Sample space, discrete probability, independent events, Bayes theorem. Random variables and distribution functions (univariate and multivariate); expectation and moments. Independent random variables, marginal and conditional distributions. Characteristic functions. Probability inequalities (Tchebyshef, Markov, Jensen). Modes of convergence, weak and strong laws of large numbers, Central Limit theorems (i.i.d. case).
Markov chains with finite and countable state space, classification of states, limiting behaviour of n-step transition probabilities, stationary distribution, Poisson and birth-and-death processes.

Standard discrete and continuous univariate distributions. sampling distributions, standard errors and asymptotic distributions, distribution of order statistics and range.

Methods of estimation, properties of estimators, confidence intervals. Tests of hypotheses: most powerful and uniformly most powerful tests, likelihood ratio tests. Analysis of discrete data and chi-square test of goodness of fit. Large sample tests.

Simple nonparametric tests for one and two sample problems, rank correlation and test for independence. Elementary Bayesian inference.

Simple random sampling, stratified sampling and systematic sampling. Probability proportional to size sampling. Ratio and regression methods.

Completely randomized designs, randomized block designs and Latin-square designs. Connectedness and orthogonality of block designs, BIBD. 2k factorial experiments: confounding and construction.

Linear programming problem, simplex methods, duality. Elementary queuing and inventory models. Steady-state solutions of Markovian queuing models: M/M/1, M/M/1 with limited waiting space, M/M/C, M/M/C with limited waiting space, M/G/1.