

Oral Qualifying Exam Syllabus

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Major topic: Experimental mathematics

Minor topic: Probability theory

Experimental mathematics

- Computer algebra
 - Maple
 - Dynamic programming
 - Symbolic sums
 - Asymptotic estimates
- Combinatorial enumeration
 - Permutations
 - Set partitions
 - Integer partitions
 - Random sampling
- Generatingfunctionology
 - Deriving generating function equations
 - Inverses
 - Exponential formula
 - Asymptotics
- Polynomial sequences
 - Generating functions
 - Closure properties
 - Sums
- C-finite sequences
 - Generating functions
 - Closure properties
 - Closed forms
 - Asymptotics
- Famous examples
 - Binomial theorem
 - Fibonacci numbers
 - Catalan numbers

Probability theory

- Basics
 - Probability spaces, random variables, distributions, expectation, independence, Borel-Cantelli lemmas
- Limit theorems
 - Weak and strong laws of large numbers, weak convergence of probability measures, characteristic functions of random variables, weak convergence in terms of characteristic functions, Central limit theorem
- Conditional expectation
 - definition and properties
- Discrete time stochastic processes
 - filtrations, adapted and predictable processes, martingales, stopping times, martingale convergence theorems, optional stopping, Doob's decomposition