

Curriculum Vitae

Personal data

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Affiliation Arbeitsgruppe Dynamische Systeme / Stochastik
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Profiles MathSciNet, Google Scholar

Academic education

12/2013 Ph.D. in Mathematics, *Humboldt-Universität zu Berlin*
Supervisor: P. Imkeller
01/2010 Diplom Mathematik mit Nebenfach Physik, *Humboldt-Universität zu Berlin*
05/2009 Master 2, Probabilités et Applications, Thématique Processus Stochastiques,
Université Pierre et Marie Curie (Paris VI)

Employment

since 10/2019 Professor (W3) for Dynamical Systems / Stochastics, *Freie Universität Berlin*
04/2018–09/2019 Heisenberg researcher, *Max-Planck-Institut für Mathematik in den Naturwissenschaften, Leipzig*
01/2015–09/2019 Junior professor (W1) for Stochastic Analysis, *Humboldt-Universität zu Berlin* (on leave 04/2018–09/2019)
12/2013–11/2014 Postdoc, *CEREMADE, Université Paris Dauphine*, with M. Gubinelli
01/2013–09/2013 Research assistant, *Humboldt-Universität zu Berlin*
10/2012–12/2012 Research assistant, *Universität Wien*, visiting W. Schachermayer
05/2012–09/2012 Research assistant, *Humboldt-Universität zu Berlin*

Awards, fellowships and special lectures

2025 Research professorship at SLMATH for the program “Recent Trends in SPDEs”
2025 Plenary talk at the 44th Conference on Stochastic Processes and their Applications (SPA 2025), Wrocław
2025–2029 Max Planck Fellow, Max Planck Institute for Mathematics in the Sciences, Leipzig
2024 2021 Stochastics and Dynamics Best Paper Award for *C^∞ -regularization of ODEs perturbed by noise* with Fabian Harang
2019 von Kaven Prize
2019 Heinz Maier-Leibnitz Prize
2018 Rollo Davidson Prize

- 2017 Bruti-Liberati Fellowship & 2017 Bruti-Liberati Lecture, Quantitative Methods in Finance Conference, Sidney
- 2016 Ph.D. thesis prize by the Stochastics Group of the German Math. Union (DMV)
- 2010–2024 Mini courses and summer schools. Summer School PDE and Randomness (Maryland), 9th French-Romanian Summer School on Applied Mathematics (Sinaia), Spring School “PDEs and Randomness” (Max-Planck Institute Leipzig), University of Bologna, One World Probability Summer School on PDE and Randomness (online), Hausdorff School: Recent Development in Singular Stochastic PDEs (Bonn), Imperial College London, University of Helsinki, Universität Bielefeld, University of Illinois
- 2013–2014 Postdoc scholarship, Fondation Sciences Mathématiques de Paris
- 2009–2012 Ph.D. scholarship, Berlin Mathematical School
- 2007–2009 Scholarship, Berlin Mathematical School

Selected third-party funding

- since 2024 Vice Spokesperson of DFG CRC/TRR 388, Co-PI of 4 projects
- 2022–2026 Co-PI of a project in DFG Collaborative Research Centre CRC 1114
- 2021–2024 Co-PI of a project in DFG Excellence Cluster MATH+
- 2020–2029 Co-PI of DFG Graduate School IRTG 2544 Berlin Oxford (Vice Spokesperson 2020–2024)
- 2019–2022 Co-PI of two projects in the DFG Excellence Cluster MATH+
- 2018–2019 Heisenberg position funded by DFG
- 2016–2020 Co-PI of DFG Graduate School IRTG 1740 Berlin Sao Paulo
- 2016–2023 Co-PI of two projects in the DFG Research Unit FOR 2402 (Vice Spokesperson 2019–2023)
- 2015–2017 Co-PI of DFG Graduate School RTG 1845

Organization of scientific meetings

- 2025 Co-organizer: “Rough Analysis, Stochastic Dynamics and Related Fields”: Opening Conference of CRC/TRR388, Berlin
- 2023 Co-organizer: “Second Berlin-Leipzig Workshop on Fluctuating Hydrodynamics”
- 2022 Member of the local organizing committee of the DMV Annual Meeting, Berlin
- 2022 Co-organizer: Invited section “Probability, Computational Stochastics, and Financial Mathematics” at the DMV Annual Meeting, Berlin
- 2022 Co-organizer: Conference “Stochastic & Rough Analysis”, Berlin
- 2022 Main organizer: Workshop “Föllmer 80 / Imkeller 70”, Berlin
- 2020 Co-org.: Section “Stochastic Processes”, Bernoulli-IMS One World Symp., online
- 2019 Co-organizer: “First Berlin-Leipzig Workshop on Fluctuating Hydrodynamics”
- 2019 Co-organizer: Conference “New Directions in Stochastic Analysis. On the occasion of Professor Terry Lyons’ 65th Birthday”, Berlin
- 2018 Co-org.: Invited section “Stochastic Analysis”, German Probability Days, Freiburg
- 2017 Co-organizer: Mini symposium “Stochastic PDEs and Related Fields”, Meeting of the German & Austrian Mathematical Societies, Salzburg
- 2017 Co-org.: Session “Pathwise Stochastic Calculus”, BSDEs and SPDEs, Edinburgh
- 2016 Main org.: Conf. “Crossroads. In Honor of Peter Imkeller’s 65th Birthday”, Berlin
- 2016 Co-org.: Conf. “Workshop on Math. Finance for Young Researchers”, Berlin
- 2015 Co-organizer: Workshop “Berlin-Oxford Young Researchers Meeting”, Berlin

Institutional responsibilities (selection)

- since 2024 Chair of the Examination Board for the Master of Mathematics, FU Berlin
- since 2022 Admissions Committee of the Berlin Mathematical School
- 2021–2024 Chair of the Tutor Selection Committee, FU Berlin
- since 2021 Examination Board for Bachelor and Master of Mathematics, FU Berlin
- 2020–2022 Associated member of the Board of the Berlin Mathematics Research Center (“Excellence Cluster”) MATH+
- since 2020 Tutor Selection Committee at FU Berlin
- 2019–2021 Admissions Committee of the Berlin Mathematical School
- 2017–2018 Admissions Committee of the Berlin Mathematical School
- 2016–2020 Monitoring & Supervision Commission of DFG IRTG 1740

Editorial & reviewing activities (selection)

- Editorial work AE for Ann. Probab. 07/2021–12/2023
AE for Electron. J. Probab. & Electron. Commun. Probab. since 01/2021
AE for Annals of Applied Probability 01/2019 – 12/2023
- Reviewing I > 100 review reports for scientific journals
- Reviewing II Regular referee for national and international funding agencies
- Reviewing III External examiner in > 10 Ph.D. committees
- Reviewing IV Regular external referee for hiring committees, tenure track evaluations, scientific prizes

Supervision with next affiliation (na)

- Postdocs Dave Jacobi (since 12/2024)
Henri Elad Altman (2021–2023, na maître de conférences at Paris Nanterre)
Immanuel Zschhuber (since 11/2020)
Huanyu Yang (2019–2023, na tt assistant prof., Chongqing University)
Willem van Zuijlen (2016–2019, na research assist. at WIAS Berlin and external group member at FU)
Tal Orenshtein (2016–2022, na tt assistant prof., Milano Bicocca)
- Ph.D. students Xiaohan Zhu (since 11/2024)
Carlos Villanueva (since 10/2023)
Wei Huang (since 11/2022)
Xiaohao Ji (since 11/2022)
Lukas Gräfner (since 03/2021, na Warwick)
Toyomu Matsuda (2020–2023, na EPFL, now quant at Man AHL)
Helena Kremp (2019–2023, na TU Vienna, now postdoc at TU Berlin)
Tommaso Cornelis Rosati (2017–2020, na Imperial College, now Harrison Fellow in Warwick)
Jörg Martin (2015–2018, na statistician at PTB)
- Master Completed supervision of > 20 Master’s theses.
- Bachelor Completed supervision > 30 Bachelor’s theses.

Teaching

- Advanced lectures Malliavin calculus and applications (2023 FU Berlin)
SPDEs: Classical and New (2020 FU Berlin)
Paracontrolled Distributions & Singular Stochastic PDEs (2018/19 MPI Leipzig)
Interacting Particles and Stochastic PDEs (2017/18 HU Berlin)
Rough Paths and Regularity Structures (2015 HU Berlin)
- Basic lectures Stochastics I (2020/21 & 2021/22 FU Berlin)
Stochastics II (Discrete Time Processes) (2020, 2022, 2024 FU Berlin)
Stochastics III (Continuous Time Processes) (2016 HU Berlin, 2019/20, 2020/21, 2022/23 FU Berlin)
Stochastics I for Teachers (2016/17 HU Berlin)
Functional Analysis (2015/16 HU Berlin)
- Seminars Universality in Probability Theory (2023 FU Berlin)
Stochastics in Action (2023, 2024 FU Berlin)
Statistical Mechanics of Lattice Systems (2022/23 FU Berlin)
Stochastic Filtering (2021/22 FU Berlin)
Propagation of Chaos (2021 FU Berlin)
Optimal Transport and Stochastic Analysis (2015 HU Berlin)
Elements of Statistical Learning (2017 HU Berlin)
Bachelor seminar “Selected Topics in Probability Theory” (2015 HU Berlin)
Stochastic Processes (2012/13 HU Berlin)

Invited talks and lectures

>100 invited talks since 2011.

Publications

Please consult my profiles: MathSciNet, Google Scholar

Berlin, January 2025