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~~[CM2020] L2.5 Peter Friz: Laplace method on rough path and model space Xamarin: .NET Community Standup - January 10, 2019 Real Applications of Non-Real Numbers Axel M\u00e4lqvist: Localization of multiscale problems **Prof Dr Peter K Friz**~~
~~Peter K. Friz Welcome! I am Einstein Professor in Mathematics at TU-Berlin, part of the Research Group: Probability Theory and Mathematical Finance. I am also affiliated to the Weierstrass Institute for Applied Analysis and Stochastics. Most recent papers are on the arXiv; ...~~

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Adresse Prof. Dr. Peter K. Friz Institut f\u00fcr Mathematik, Sekr. MA 7-1 Technische Universit\u00e4t Berlin Stra\u00dfe des 17. Juni 136 D-10623 Berlin Tel.: (+49 30) 314 23979 Sekretariat: Jean Downes, MA 728, (+49 30) 314 24882 E-Mail: friz#at# math.tu-berlin.de

Prof. Dr. Peter K. Friz: Home

Friz, P.K. and Victoir, N.: Multidimensional Stochastic Processes as Rough Paths. Theory and Applications Cambridge Studies of Advanced Mathematics Vol. 120, 670 p., Cambridge University Press, March 2010. ISBN-13: 978-0-521-87607-0

Prof. Dr. Peter K. Friz: Publications - TU Berlin

[Fr05] Peter K. Friz. Continuity of the Ito*-map for Ho*lder rough paths with applications to the support theorem in Ho*lder norm. In Probability and partial di?erential equations in modern applied mathematics.volume140ofIMA Vol. Math. Appl., pages 117–135. Springer, New York, 2005. [FS13] Peter Friz and Atul Shekhar.

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Prof. Dr. Peter K. Friz Institut fu\u00fcr Mathematik Technische Universitat Berlin Stra\u00dfe des 17. Juni 136 10623 Berlin Telephone/Fax: 030-314 29383/ 21695 Email: friz@math.tu-berlin.de and Weierstra\u00df-Institut fu\u00fcr Angewandte Analysis und Stochastik Mohrenstra\u00dfe 39 10117 Berlin Telephone/Fax: 030-20372 547/030-2044975 Email: friz@wias-berlin.de Prof. Dr. Peter K. Friz - TU Berlin Prof. Dr ...

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Prof. Dr. Peter Friz \u2014 RTG1845

Prof. Dr. Peter Friz. Peter K. Friz works in the fields of rough and partial differential equations, quantitative finance and applied stochastic analysis. After studies in Vienna, Paris and the Trinity College in Cambridge, he obtained his Ph.D. at the Courant Institute, New York, with S. R. Srinivasa Varadhan. He then worked as a quantitative associate at Merrill Lynch, New York, before ...

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Dr. Fritz is a Staff Periodontist for the Niagara Health System, President of the Welland District Dental Society, past President of the Ontario Society of Periodontists, future President of the Niagara Peninsula Dental Association and Adjunct Professor in the Faculty of Applied Health Sciences at Brock University where he is engaged in many ongoing research projects as well as graduate student supervision.

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Prof. Dr. David Pr\u00f6mel Prof. Dr. David Pr\u00f6mel. Assistant Professor in Mathematical Finance. University of Mannheim Institute of Mathematics B 6, 26 - Room B4.02 68159 Mannheim Phone: +49 621 181-2654 E-mail: proemel(at)uni-mannheim.de. Foto: Nikoletta Babynets. Research Interests My research interests are stochastic analysis and mathematical finance with current focus on martingale optimal ...

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EU B\u00fcre: ERC Grants at TU Berlin

I obtained my PhD in 2016 at the Technische Universit\u00e4t Berlin under the supervision of Prof. Peter K. Friz. Subsequently, I joined the group of Prof. Martin Hairer as a Research Associate at Imperial College London.