

BMS Days 2014



Monday 17 February 2014

BMS Loft, Urania, An der Urania 17, 10787 Berlin

11:10 Peter Friz (TU Berlin & WIAS)

15:30 Raman Sanyal (FU Berlin)



Peter Friz: Signatures, rough paths and probability

A powerful description of a path is given by the sequence of its iterated integrals, viewed as element in an infinitedimensional tensor algebra. In his talk, Friz will survey the main results in this area, making in particular the link to rough path analysis and its applications to probability theory.



Friz is a professor of mathematics at TU Berlin & WIAS. His research interests include stochastic analysis and quantitative finance. He earned his PhD in 2003 at NYU's Courant Institute of Mathematical Sciences From 2007 to 2009 he was a reader in mathematics at the University of Cambridge.

Raman Sanyal: Discrete appetizers

According to Wikipedia, discrete geometry is the branch of geometry that studies combinatorial properties and constructive methods of discrete geometric objects. This leaves much to the reader's imagination. In his talk, Sanyal will give some (bite-sized) applications of discrete geometry to combinatorics, convex geometry, and algebra to fuel your imagination and maybe leave you with an appetite for more.

Sanyal is a professor of mathematics at the Freie Universität Berlin. His main research area is discrete and convex (algebraic) geometry. He earned his PhD in 2008 at TU Berlin, and from 2009 to 2011 he was a Miller Research Fellow at UC Berkeley.

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