

# Curriculum Vitae

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## Prof. Dr. Nicolas Perkowski

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University Professor (W3)

## Academic education

- 12/2013 Ph.D. in Mathematics, *Humboldt-Universität zu Berlin*
- 2009–2013 Ph.D. studies 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)*
- 2008–2009 Master's studies in mathematics, *Université Pierre et Marie Curie (Paris VI)*
- 2004–2010 Diploma studies in mathematics, *Humboldt-Universität zu Berlin*

## Employment

- since 10/2019 on 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*

## Prizes, scholarships, special lectures

- 09/2019 von Kaven Prize
- 02/2019 Heinz Maier-Leibnitz Prize
- 03/2018 Rollo Davidson Prize
- 2010–2017 Invited mini courses / schools on my research: Universität Bonn, Imperial College London, University of Helsinki, Universität Bielefeld, University of Illinois

12/2017	Bruti-Liberati Fellowship & 2017 Bruti-Liberati Lecture, Quantitative Methods in Finance Conference, Sidney
03/2016	Ph.D. thesis prize of the Stochastics Group of the German Math. Union
2013–2014	Postdoc scholarship, Fondation Sciences Mathématiques de Paris
2009–2012	Ph.D. scholarship, Berlin Mathematical School
2007–2009	Scholarship, Berlin Mathematical School

### Third-party funding

since 04/2020	PI of DFG Graduate School IRTG 2544 Berlin Oxford
since 01/2019	PI of two projects in the Berlin Mathematics Research Center MATH+
04/2018–09/2019	Faculty member of the IMPRS Graduate School
04/2018–09/2019	Heisenberg position funded by DFG
since 10/2016	PI of DFG Graduate School IRTG 1740 Berlin Sao Paulo
since 04/2016	PI of DFG Research Unit FOR 2402
since 02/2016	Faculty member of the Berlin Mathematical School
2015–2017	Faculty Member of DFG Graduate School RTG 1845
03/2015	Co-organizer “Hausdorff Junior Trimester on Optimal Transportation”, Hausdorff Center Bonn
08/2014	Research project “Universality and Stochastic Partial Differential Equations”, Brazilian-French Network in Mathematics

### Organization of scientific meetings

- Co-organizer: “First Berlin-Leipzig Workshop on Fluctuating Hydrodynamics”, Leipzig & Berlin, 2019
- Co-organizer: Conference “New Directions in Stochastic Analysis. On the occasion of Professor Terry Lyons’ 65th Birthday”, Berlin, 2019
- Co-organizer: Invited section “Stochastic Analysis”, German Probability & Statistics Days, Freiburg, 2018
- Co-organizer: Mini symposium “Stochastic PDEs and Related Fields”, Meeting of the German & Austrian Mathematical Societies, Salzburg, 2017
- Co-organizer: Session “Pathwise Stochastic Calculus”, International Workshop on BSDEs and SPDEs, Edinburgh, 2017
- Main organizer: Conference “Crossroads. In Honor of Peter Imkeller’s 65th Birthday”, Berlin, 2016
- Co-organizer: Conference “Workshop on Mathematical Finance for Young Researchers”, Berlin, 2016
- Co-organizer: Workshop “Berlin-Oxford Young Researchers Meeting”, Berlin, 2015

### Institutional responsibilities (selection)

since 04/2020	Vice Spokesperson of DFG IRTG 2544
since 10/2019	Admissions Committee of the Berlin Mathematical School
since 04/2019	Vice Spokesperson of DFG FOR 2402
2017–2018	Admissions Committee of the Berlin Mathematical School
since 10/2016	Monitoring & Supervision Commission of DFG IRTG 1740

### Service to the scientific community (selection)

- Associate Editor for Ann. Appl. Probab. (since 01/2019)
- Regular referee for > 25 different journals, e.g. Acta Math., Ann. Probab., Comm. Math. Phys., Comm. Pure Appl. Math., J. Funct. Anal., J. London Math. Soc., Probab. Theory Related Fields
- External referee for scientific prizes

### Supervision of Postdocs (○), Ph.D. students (●), and undergraduate students

- Huanyu Yang (since 10/2019)
- Tal Orenshtein (since 10/2016)
- Willem van Zuijlen (since 10/2016)
- Helena Kremp (since 08/2019)
- Tommaso Cornelis Rosati (since 10/2017)
- Jörg Martin (04/2015–07/2018, now statistician at Physikalisch-Technische Bundesanstalt)
- So far I have supervised 12 Master's theses.
- So far I have supervised 17 Bachelor's theses.

### Referee in Ph.D. committees

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| 07/2019 | Carlo Bellingeri (Paris Sorbonne University)                   |
| 12/2018 | Anna Ananova (Imperial College London)                         |
| 07/2017 | Randolf Altmeyer (Humboldt-University Berlin)                  |
| 03/2017 | Hoong Chieh Yeong (University of Illinois at Urbana-Champaign) |

### Teaching

- Invited mini course “Paracontrolled Distributions and Singular Stochastic PDEs”  
2014 Universität Bielefeld, 2016 University of Helsinki, 2017 Hausdorff Center for Mathematics Bonn (winter school “Recent Developments in Singular Stochastic PDEs”)
- Invited mini course “Game-Theoretic Martingales”  
2016 Imperial College London
- Invited mini course “Backward Stochastic Differential Equations”  
2010 University of Illinois at Urbana-Champaign
- Invited tutorial “Applications of Controlled Functions to Stochastic PDEs”  
2014 Mambucaba (summer school “18th Brazilian Summer School in Probability”)
- “Paracontrolled Distributions and Singular Stochastic PDEs”  
2018 MPI MIS Leipzig
- “Interacting Particles and Stochastic PDEs”  
2017/18 HU Berlin
- “Analysis II” for school teachers  
2013 HU Berlin (tutorial)
- “Probability Theory” for school teachers  
2012/13 HU Berlin (tutorial), 2016/17 HU Berlin
- “Probability Theory I”  
2010 HU Berlin (tutorial)

- “Stochastic Analysis”  
2012 HU Berlin (tutorial), 2016 HU Berlin, 2017 HU Berlin (tutorial), 2019/20 FU Berlin
- “Functional Analysis”  
2015/16 HU Berlin
- “Rough Paths and Regularity Structures”  
2015 HU Berlin
- Seminar “Optimal Transport and Stochastic Analysis”  
2015 HU Berlin
- Seminar “Elements of Statistical Learning” for school teachers  
2017 HU Berlin
- Seminar “Selected Topics in Probability Theory”  
2015 HU Berlin
- Seminar “Stochastic Processes”  
2012/13 HU Berlin (with Peter Imkeller)

### Selected Invited lectures

- 09/2019 Dynamics, Equations and Applications (DEA 2019), Krakow
- 07/2019 Applied Math Seminar, University of Waterloo
- 07/2019 Stochastic Processes and their Applications 2019, Evanston
- 07/2019 Paths between Probability, PDEs, and Physics, London
- 06/2019 Applied Analysis Seminar, University of Heidelberg
- 06/2019 PhD Gathering 2019, University of Oslo
- 05/2019 SPSR 2019 Conference (*plenary talk*), Bucharest
- 05/2019 Oberseminar Stochastik und Analysis, Martin Luther Univ. of Halle-Wittenberg
- 04/2019 Random Partial Differential Equations, CIRM Luminy
- 03/2019 Mathematical Physics & Probability Seminar, University of Arizona
- 03/2019 Mathematics Colloquium, University of Arizona
- 02/2019 HU Berlin
- 01/2019 Probability Seminar, Université Nice-Sophia Antipolis
- 01/2019 TU Wien
- 09/2018 Renormalisation in quantum field theory and SPDEs, Newton Inst., Cambridge
- 08/2018 Conference on Ambit Fields and Related Topics, Aarhus
- 07/2018 International Congress in Mathematical Physics, Montreal
- 07/2018 Joint 2018 IMS Meeting/12th Internat. Vilnius Conf. on Probability, Vilnius
- 06/2018 Mathematics Colloquium, University of Augsburg
- 05/2018 Probability Seminar, University of Warwick
- 05/2018 Symposium on Dynamical Systems, in Honor of Sri Namachchivaya, U Waterloo
- 02/2018 Ulm University
- 02/2018 FU Berlin
- 01/2018 Mathematical Colloquium, Duisburg-Essen University
- 01/2018 Bielefeld University
- 01/2018 Oberseminar Analysis-Probability, Max Planck Institute & Leipzig University
- 12/2017 Bruti-Liberati Lecture, 2017 Quant. Methods in Finance (*plenary talk*), Sidney
- 11/2017 16th International Symposium on Stochastic Analysis, Tokyo
- 10/2017 University of Vienna

10/2017 Interacting Stochastic Systems, in Honor of Herbert Spohn's Dr. HC, Paris VII  
 10/2017 Seminar on Stochastic Processes, ETH Zurich & University of Zurich  
 09/2017 Probability Seminar, Scuola Normale & University of Pisa  
 07/2017 LMS-EPSRC Durham Research Symposium "Stochastic Analysis", Durham  
 06/2017 Interacting Systems and Stochastic Partial Differential Equations, Sheffield  
 06/2017 Stochastic Analysis Seminar, Oxford University  
 06/2017 Thera Stochastics. In Honor of Ioannis Karatzas, Santorini  
 05/2017 Qualitative methods around KPZ, CIRM Luminy  
 05/2017 Berlin-Oxford Young Researchers Meeting, Berlin  
 04/2017 3rd Berlin-Princeton-Singapore Workshop on Quantitative Finance, Berlin  
 02/2017 "Paracontrolled distributions and singular diffusions" (*invited lecture series*),  
 winter school at Hausdorff Center for Mathematics, Bonn  
 01/2017 Groupe de Travail: Finance mathématique, probabilités numériques, Paris VII  
 11/2016 Particle Systems and PDEs V, Braga  
 11/2016 Columbia Probability Seminar, Columbia University  
 10/2016 SPDEs and Related Fields, in Honor of Michael Röckner (*plenary talk*), Bielefeld  
 08/2016 Berlin-Oxford Young Researchers Meeting, Berlin  
 07/2016 Bielefeld Stochastic Afternoon, Bielefeld  
 05/2016 Stochastic Partial Differential Equations, Simons Center, Stony Brook  
 05/2016 Rough Paths, Regularity Structures and Related Topics, Oberwolfach  
 04/2016 2016 Risk and Stochastics Conference, London School of Economics  
 04/2016 Pathwise methods, Functional Calculus and applications, Vienna  
 03/2016 Probabilistic models - from discrete to continuous, Warwick  
 03/2016 Working group seminar stochastic analysis, Imperial College London  
 03/2016 "Lectures on game-theoretic martingales" (*invited lecture series*), CFM-  
 Imperial Distinguished Lecture Series, Imperial College London  
 03/2016 "Paracontrolled distributions and singular PDEs" (*invited lecture series*), Uni-  
 versity of Helsinki  
 02/2016 Paths to, from and in Renormalization, Potsdam  
 01/2016 Oberseminar Stochastics, Bonn University  
 12/2015 Particle Systems and PDEs IV, Braga  
 11/2015 8th Workshop on Random Dynamical Systems, Bielefeld  
 11/2015 Stochastikseminar, Jena University  
 10/2015 Berliner Kolloquium Wahrscheinlichkeitstheorie, HU and TU Berlin  
 09/2015 Probability seminar, Fields Institute, Toronto  
 07/2015 EquaDiff 2015, Lyon  
 06/2015 Progress in Nonequilibrium Statistical Mechanics, Nice  
 03/2015 Winter school "Stochastic Analysis of Spatially Extended Models", Darmstadt  
 01/2015 Berlin-Oxford Young Researchers Meeting, Berlin  
 01/2015 Oberseminar Analysis-Probability, Max Planck Institute & Leipzig University  
 11/2014 Talks in Financial and Insurance Mathematics, ETH Zürich  
 09/2014 Joint Meeting of the German and Polish Mathematical Societies, Poznan  
 08/2014 "Applications of controlled functions to stochastic PDEs" (*invited tutorial*), 18th  
 Brazilian Summer School in Probability, Mambucaba  
 07/2014 Stochastic Processes and their Applications 2014, Buenos Aires

- 05/2014 Séminaire probabilités et statistiques, Le Mans University
- 04/2014 “Paracontrolled distributions and singular PDEs” (*invited lecture series*), Bielefeld University
- 04/2014 Seminar “Modèles Stochastiques en Finance”, École Polytechnique Paris
- 02/2014 Berufungsvortrag Juniorprofessur Stochastik, Humboldt University Berlin
- 01/2014 Rough Paths: Theory and Applications, IPAM, Los Angeles
- 12/2013 Berlin-Oxford Young Researchers Meeting, Berlin
- 05/2013 Stochastic Analysis Seminar, University of Warwick
- 02/2013 Stochastic Analysis Seminar, University of Oxford
- 11/2012 Seminar on Probability Theory, University of Vienna
- 10/2012 Seminar on Mathematical Finance, University of Vienna
- 02/2012 Berliner Kolloquium Wahrscheinlichkeitstheorie, HU and TU Berlin
- 11/2011 Workshop on Random Dynamical Systems, Urbana-Champaign

Berlin, January 13, 2020