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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; ...

Peter K. Friz - TU Berlin

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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

[Fri05] Peter K. Friz. Continuity of the Ito  $\hat{\cdot}$ -map for Hölder rough paths with applications to the support theorem in Hölder norm. In Probability and partial differential equations in modern applied mathematics, volume 140 of IMA Vol. Math. Appl., pages 117–135. Springer,

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New York, 2005. [FS13] Peter Friz and Atul Shekhar.

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Prof. Dr. Peter K. Friz Institut für Mathematik Technische Universität Berlin Straße des 17. Juni 136 10623 Berlin Telephone/Fax: 030-314 29383/ 21695 Email: friz@math.tu-berlin.de and Weierstraß-Institut für Angewandte Analysis und Stochastik Mohrenstraße 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. 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 Prömel Prof. Dr. David Prömel. 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 Büro: ERC Grants at TU Berlin

I obtained my PhD in 2016 at the Technische Universität 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.

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