

# Curriculum Vitae

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## Prof. Dr. Nicolas Perkowski

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Heisenberg researcher

## 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 04/2018 Heisenberg researcher, *Max-Planck-Institut für Mathematik in den Naturwissenschaften, Leipzig*
- since 01/2015 Junior professor (W1) for Stochastic Analysis, *Humboldt-Universität zu Berlin* (on leave since 04/2018)
- 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

- 02/2019 Heinz Maier-Leibnitz Prize
- 03/2018 Rollo Davidson Prize
- 2010–2017 Invited mini courses 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 04/2018 Faculty member of the IMPRS Graduate School
- since 04/2018 Heisenberg position funded by DFG
- since 10/2016 Project Leader in DFG Graduate School IRTG 1740 Berlin Sao Paulo
- since 04/2016 Project Leader in 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: 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)

- 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 24 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

- Tal Orenshtein (since 10/2016)
- Willem van Zuijlen (since 10/2016)
- Carlos Oliveira (03/2017–09/2017, visiting postdoc/Ph.D. student, now at Lisbon School of Economics & Management)

- Masato Hoshino (04/2017 - 06/2017, visiting postdoc, now at Waseda University, Tokyo)
- Tommaso Cornelis Rosati (since 10/2017)
- Jörg Martin (04/2015–07/2018, now statistician at Physikalisch-Technische Bundesanstalt)
- I currently supervise 4 Master’s theses and 9 Master’s students have completed their thesis under my supervision since January 2015.
- I currently supervise 2 Bachelor’s theses and 17 Bachelor’s students have completed their thesis under my supervision since January 2015.

### Referee in Ph.D. committees

- 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”)
- Lecture and tutorial “Paracontrolled Distributions and Singular Stochastic PDEs”  
2018 MPI MIS Leipzig
- Lecture and tutorial “Interacting Particles and Stochastic PDEs”  
2017/18 HU Berlin
- Lecture and tutorial “Probability Theory” for school teachers  
2012/13 HU Berlin (only tutorial), 2016/17 HU Berlin
- Lecture and tutorial “Stochastic Analysis”  
2012 HU Berlin (only tutorial), 2016 HU Berlin (only lecture), 2017 HU Berlin (only tutorial)
- Lecture and tutorial “Functional Analysis”  
2015/16 HU Berlin
- Lecture and tutorial “Rough Paths and Regularity Structures”  
2015 HU Berlin
- Seminar “Optimal Transport and Stochastic Analysis”  
2015 HU Berlin
- Bachelor seminar “Elements of Statistical Learning” for school teachers  
2017 HU Berlin
- Bachelor seminar “Selected Topics in Probability Theory”  
2015 HU Berlin
- Lecture and tutorial “Functional Analysis”  
2015/16 HU Berlin

- Lecture and tutorial “Rough Paths and Regularity Structures”  
2015 HU Berlin
- Seminar “Optimal Transport and Stochastic Analysis”  
2015 HU Berlin
- Bachelor seminar “Elements of Statistical Learning” for school teachers  
2017 HU Berlin
- Bachelor seminar “Selected Topics in Probability Theory”  
2015 HU Berlin
- Bachelor seminar “Stochastic Processes”  
2012/13 HU Berlin (with Peter Imkeller)
- Tutorial “Analysis II”  
2013 HU Berlin
- Tutorial “Probability Theory I”  
2010 HU Berlin

### Selected Invited lectures

- 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
- 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*), Biele-  
 feld 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

Leipzig, May 17, 2019