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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; ...

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

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[Fri05] Peter K. Friz. Continuity of the Itoˆ-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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Telephone/Fax: 030-314 29383/ 21695 Email: friz@math.tu-berlin.de and Weierstraß–Institut fu¨r 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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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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Prof. Dr. Maria Rentetzi (2017)** Institute of Philosophy Project: HRP-IAEA Living with Radiation: The Role of the International Atomic Energy Agency in the History of Radiation Protection Prof. Dr. Peter K. Friz (2015) Institute of Mathematics Project: GPSART – Geometric aspects in pathwise stochastic analysis and related topics . Prof. Dr. Stephan Kreutzer (2014)

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.

Jan. 2003- : "7 directories in 1: section 1: alphabetical section; section 2: business section; section 3: telephone number section; section 4: street guide; section 5: map section; section 6: movers & shakers; section 7: demographic summary."

Lists for 19 include the Mathematical Association of America, and 1955- also the Society for Industrial and Applied Mathematics.

Rough path analysis provides a fresh

perspective on Ito's important theory of stochastic differential equations. Key theorems of modern stochastic analysis (existence and limit theorems for stochastic flows, Freidlin-Wentzell theory, the Stroock-Varadhan support description) can be obtained with dramatic simplifications. Classical approximation results and their limitations (Wong-Zakai, McShane's counterexample) receive 'obvious' rough path explanations. Evidence is building that rough paths will play an important role in the future analysis of stochastic partial differential equations and the authors include some first results in this direction. They also emphasize interactions with other parts of mathematics, including Caratheodory geometry, Dirichlet forms and Malliavin calculus. Based on successful courses at the graduate level, this up-to-date introduction presents the theory of rough paths and its applications to stochastic analysis. Examples, explanations and exercises make the book accessible to graduate students and researchers from a variety of fields.

Zipf’s law is one of the few quantitative reproducible regularities found in e- nomics. It states that, for most countries, the size distributions of cities and of rms (with additional examples found in many other scienti c elds) are power laws with a speci c exponent: the number of cities and rms with a size greater thanS is inversely proportional toS. Most explanations start with Gibrat’s law of proportional growth but need to incorporate additional constraints and ingredients introducing deviations from it. Here, we present a general theoretical derivation of Zipf’s law, providing a synthesis and extension of previous approaches. First, we show that combining Gibrat’s law at all rm levels with random processes of rm’s births and deaths yield Zipf’s law under a “balance” condition between a rm’s growth and death rate. We nd that Gibrat’s law of proportionate growth does not need to be strictly satis ed. As long as the volatility of rms’ sizes increase asy- totically proportionally to the size of the rm and that the instantaneous growth rate increases not faster than the volatility, the distribution of rm sizes follows Zipf’s law. This suggests that the occurrence of very large rms in the distri- tion of rm sizes described by Zipf’s law is more a consequence of random growth than systematic returns: in particular, for large rms, volatility must dominate over the instantaneous growth rate.