



Mathematics and CS Seminar

Mini-course consisting of two sessions: Rough paths, Rough volatility and Regularity Structures

Peter FRIZ

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Host: Jan Maas

Day#2: There will be some flexibility, and I am happy to cater to interests of the audience. Possible topics include: Rough semimartingales, rough paths with jumps, applications (of rough paths and regularity structures) to large deviations and Laplace method, applications to Multiscale Systems, Homogenization.

Friday, July 5, 2019 10:15am - 11:45am

Heinzel Seminar Room / Office Bldg West (I21.EG.101)



This invitation is valid as a ticket for the ISTA Shuttle from and to Heiligenstadt Station.

Please find a schedule of the ISTA Shuttle on our webpage:

<https://ista.ac.at/en/campus/how-to-get-here/> The ISTA Shuttle bus is marked ISTA Shuttle (#142) and has the Institute Logo printed on the side.