Berlin Mathematics Research Center MATH+

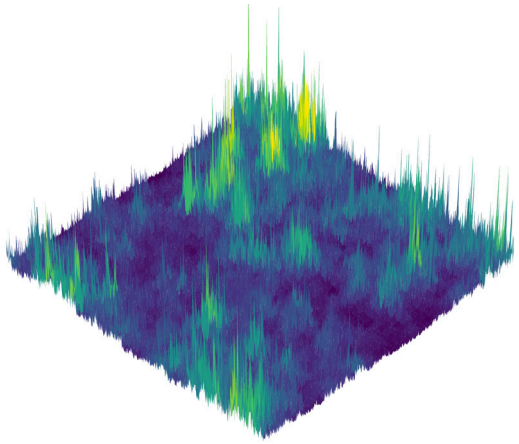
Berlin Mathematical School BMS

MATH+ Friday Colloquium

Friday, 10 January 2025 at 14:15

FU Berlin, Arnimallee 3, Room HS 001

Tea & Cookies starting at 13:00



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Ilya Chevyrev

(U Edinburgh)

Rough Analysis

Many natural systems, such as financial markets, biological processes, and physical phenomena, are inherently random and exhibit roughness and oscillations on multiple scales. Rough analysis is a mathematical framework that provides tools for understanding and analysing such systems. Among its applications, rough analysis has enabled the development of robust solution theories for previously intractable differential equations.

In this talk, Chevyrev will present the key concepts underlying this field and present several surprising applications.

Ilya Chevyrev is a Reader at the University of Edinburgh and a Mercator Fellow at TU Berlin. He completed his doctoral studies at the University of Oxford after which he was a postdoctoral researcher at TU Berlin and a Junior Research Fellow at St John's College, Oxford. His research focuses on probability theory and analysis and their interactions with mathematical physics, dynamical systems, and data science.

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