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Prof Dr Peter K Friz

Peter K. Friz Welcome!

I am Einstein Professor

in Mathematics at TU-

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Research Group:

Probability Theory and

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am also affiliated to the

Weierstrass Institute for

Applied Analysis and

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papers are on the arXiv;

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volume 140 of IMA
Vol. Math. Appl., pages
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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

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**EU Büro: ERC Grants
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I obtained my PhD in
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Peter K. Friz.

Subsequently, I joined
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