

CURRICULUM VITAE

Henri Elad Altman

PhD student

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Personal data :

Born 2/12/1991 in Neuilly-sur-Seine, France.

Education :

Since September 2016 : PhD student in Probability at Sorbonne Université in Paris, France

Thesis: “ Integration by parts formulae for the laws of Bessel bridges,
and associated SPDEs “

Advisor : Pr. Lorenzo Zambotti

2014-2015 : Masters degree in Probability, Université Paris-Sud, mention très bien

2012-2016 : Student at Ecole Normale Supérieure (ENS) in Paris

2009-2012 : Student at Louis-le-Grand College, Paris

2009 : Baccalauréat in Science, mention très bien

2006-2009 : Student at Louis-le-Grand High School, Paris

Publication :

H. Elad Altman (2018) : Bismut-Elworthy-Li formulae for Bessel processes , Séminaire de Probabilités XLIX 2018 - Springer

Presentations:

« **Bessel-like SPDEs** » :

July 2018, contributed talk for the RISM school « Developments in Stochastic Partial Differential Equations », Varese, Italy

June 2018, talk for the Berlin-Oxford meeting at WIAS, Berlin

« **Renormalization phenomena in SPDEs with reflection** » :

June 2018, talk for the RMR conference « Rough paths, Malliavin Calculus and Applications », Rouen, France

« **Random obstacle problems and integration by parts formulae for the laws of Bessel bridges** » :

June 2018, presentation for the seminar of the Maths Department of Université d'Orléans

May 2018, presentation for the Phd Seminar « Groupe de travail des thésards du LPSM », Sorbonne Université, Paris

« Integration by parts formulae for the laws of Bessel bridges and SPDEs with reflection » :

May 2018, contributed talk for the conference « Stochastic Partial Differential Equations » at CIRM, Marseilles

April 2018, presentation for the Thursday seminar of the research group « Rough paths, stochastic partial differential equations and related topics » at TU Berlin

Dec 2017, short talk for the 2nd Haifa Probability School at Technion, Haifa

Nov. 2017, presentation for the Probability seminar at Luxembourg University

« Bismut-Elworthy-Li formulae for Bessel processes » :

June 2017, short talk for the PIMS Summer School, Vancouver

May 2017, short talk for the Berlin-Oxford meeting, Berlin ;

presentation for the Maths PhD seminar at Université Paris-Dauphine

April 2017, presentation for the Probability Seminar at ENSTA Paris Tech, Paris

« Reflecting SPDEs and Bessel bridges » :

July 2016, presentation for the Saint-Flour Summer School, France

« Equations différentielles stochastiques réfléchies et ponts de Bessel » :

June 2016, presentation for the Phd Seminar « Groupe de travail des thésards du LPMA », UPMC, Paris

Summer Schools, conferences and workshops:

- Sept-Dec 2018 : Participant in the programme “Scaling limits, rough paths, quantum field theory” at the Isaac Newton Institute, Cambridge, UK
- July 2018 : RISM school « Developments in Stochastic Partial Differential Equations » - In honor of Giuseppe Da Prato, Varese, Italy
- June 2018 : RMR 2018 « Rough paths, Malliavin Calculus and Applications », Rouen
- June 2018 : Berlin-Oxford meeting at WIAS, Berlin
- May 2018 : Conference « Stochastic Partial Differential Equations », CIRM, Marseilles
- December 2018 : Second Haifa Probability School «Workshop on Stochastic Analysis and Random Fields » at Technion, Haifa
- July 2017 : 18th Lluís Santalo Summer School « Algebraic and Combinatorial Aspects in Stochastic Calculus » at UIMP, Santander, Spain
- June 2017 : PIMS Summer School in Vancouver, Canada
- May 2017 : Berlin-Oxford meeting at WIAS, Berlin
- February 2017 : Hausdorff School « Recent Development in Singular Stochastic PDEs » at the University of Bonn, Germany
- December 2016 : « Random Media in Atacama », Conference in honor of Francis Comets on his 60th birthday, San Pedro de Atacama, Chile
- August 2016 : CIME-EMS Summer School in Applied Mathematics « Singular Random Dynamics », Cetraro, Italy
- July 2016 : 46th Probability Summer School Saint-Flour, France
- March-April 2016 : Workshop «Probabilistic models : from discrete to continuous », University of Warwick, United Kingdom
- February 2016 : Workshop « Paths to, in and from Renormalisation », Potsdam, Germany
- July 2015 : 45th Probability Summer School Saint-Flour, France

Scientific activities:

September 2018: volunteer in “Maths in the real life” for New Scientist Live, London

March and July 2018: participation in the project Holomath (presentation on the Brownian motion using an AR device)

April 2017 : Jury member of the French mathematics tournament TFJM

2016-2017 : Co-organizer of the seminar « Groupe de travail des thésards du LPMA »

Teaching experience :

April 2018 : presentation for the seminar « sensibilisation à l’enseignement », Sorbonne Université, Paris

March 2018 : teaching assistant for the undergraduate Linear Algebra course lecture at Sorbonne Université, Paris

September-December 2017 : teaching assistant for the lecture « Théorie de la mesure, Intégration et Probabilités » at ISUP, Paris

Summer 2009 : English teacher at EET in Shanghai, China

Skills:

Computer : LaTeX, Scilab.

Languages : French, English (117/120 on TOEFL, 2012), fluent in German, Hebrew and Chinese.