Ciprian A. TUDOR -Curriculum and Publications

Born: 14/09/73
Citizenship: Romanian and French

Home address: 41 TER, Rue Petit
75019 Paris
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Office Lille : Laboratoire Paul Painlevé
U.F.R. de Mathématiques
Université de Lille 1
Cité Scientifique, 59655 Villeneuve d'Ascq
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Research interest:

Malliavin calculus, fractional Brownian motion and Gaussian processes, limit theorems, statistical inference for stochastic processes, self-similarity, financial mathematics.

PROFESSIONAL EXPERIENCE

September 2009 - *Professeur des Universités (Full Professor, first class Professor since 2015),* Laboratoire Paul Painlevé, Université de Lille 1, France. Associate member: SAMM, Université de Panthéon-Sorbonne Paris 1.

July 2016 -June 2018 Profesor Titular Jornada parcial (part time Full Professor), Universidad de Valparaíso, Chili.

May 2012- September 2016 *Principal Researcher,* Academy for Economical Studies, Bucharest, Romania.

September 2004 -September 2009 *Maître de Conférences (Associate Professor),* Team: SAMOS (Statistique Appliquée et Modelisation Stochastique), Centre d'Economie de La Sorbonne, Université de Panthéon-Sorbonne Paris 1.

September 2002 -September 2004 *A.T.E.R. à temps complet (Temporary Assistant Professor),* Laboratoire de Probabilités et Modèles Aléatoires, Univ. Pierre et Marie Curie Paris VI.

1999-2002 *Ph. D*, Laboratoire de Mathématiques de l'Université de La Rochelle.

2002 (January-May) *Visiting Assistant Professor of Statistics*, Purdue University, U.S.A.

1998-99 *Research Assistant,* Center for Mathematical Statistics, Bucharest.

FORMATION

2005 ***Habilitation thesis, Université de Paris 1 Panthéon-Sorbonne*** ,

Title of the thesis: "Gaussian stochastic calculus and applications to statistical inference". Jury: Annie Millet, Peter Imkeller (referee), Pierre Vallois (referee), Nicolas Privault, Francesco Russo, Murad Taqqu, Marc Yor.

1999 -2002 ***Ph. D. thesis, Université de La Rochelle, France*** Mention "Très honorable with félicitations du jury".

Title of the thesis: "Anticipating stochastic calculus and fractional Brownian motion" (advisor: Nicolas Privault); Jury: Yaozhong Hu (referee), David Nualart (referee), Francesco Russo (referee), Philippe Carmona, Jean Jacod, Pierre Vallois.

1997-1998 ***Master degree, University of Bucharest, Romania***

FELLOWSHIPS, GRANTS, RESEARCH VISITS

April-June 1998: E.U. Master Fellowship (Tempus), Laboratoire de Probabilités, Université Paris 6, **France** (3 months).

1999-2002: Ph.D. Fellowship from " Conseil Régional, Poitou-Charentes", **France**

September 1999, July 2000: Research visit (2× 2 weeks), Universitat Autonoma de Barcelona, **Spain**.

June 2000: Research visit (2× 2 weeks), Universitat de Barcelona, **Spain** (1 week).

June 2001 : Research visit, Université Cadi Ayyad, Marrakech, **Morocco**, (1 week).

January -May 2002: Visiting Assistant Prof. of Statistics, Purdue University, U.S.A. (5 months)

May 2005: Research visit, University of Helsinki, **Finland** (2 weeks)

June-July 2006 Grant CIAFM ("Consorzio Interuniversitario per l'Alta Formazione in Matematica"), Scuola Normale Superiore, Pisa, **Italy** (1 month)

November 2007 Research visit (1 week), Institute of Mathematics, Praque, **Czech Republic** .

September 2006, September 2007 Research visit, Universitat de Valparaiso, **Chile** (2 weeks).

2008-2009: grant support from the University of Paris 1

September 2008 Banff International Research Center, focused research group, Canada

January 2009: Research visit (2 weeks), Universitad de Valparaiso, **Chili** (partially supported through a research project "Echanges de chercheurs" CNRS-CONYCYT" France -Chile)

February-July 2009 **Sabbatical semester granted by the "Conseil Scientifique" of the University of Paris 1.**

February 2009: Research visit "Centre de Recerca Mathematica", Barcelona, **Spain** (1 month)

Avril 2010: Research visit (one week) at the Ecole Polytechnique de Lausanne, **Switzerland** .

May 2009 Visiting Professor at C.I.R.M Trento, **Italy** (one month)

September 2009: Research visit (two weeks) at the University of Sydney, **Australia**

January 2010: Research visit (two weeks) at the University of Valparaiso, **Chile** (partially supported by the MATH-AMSUD programm)

March 2010: Research visit (one week) at the University of Warwick, **United Kingdom**

July 2010 Research visit (one week) at the Stevens Institute of Technology, **U.S.A.**

October 2010 Research visit (one week) at the Charles University, **Czech Republic**

August 2011 Research visit (2 weeks) at the Universidad de Buenos Aires, **Argentina**

August 2011 Research visit (2 weeks) at the Universidad de Valparaiso, **Chile**

January-February and June 2012 Research visit (2×2 weeks) at Centre Bernoulli, EPFL, **Switzerland.**

March 2012 Research visit (one week) at the Charles University **Czech Republic**

July- August 2012 and July August 2013 Research visit at CIMFAV, Universidad de Valparaiso, grant MEC "Concurso atracción de capital humano avanzado del extranjero. Modalidad estadías cortas. ", **Chile**.

October -November 2012 Research visit (2 weeks), Ritsumeikan University, **Japan.**

January -May 20013 Visiting Professor of Statistics, Purdue University, **U.S.A.**

August 2013 Research visit (one week) at the University of Campinas, **Brasil.**

September 2013 Research visit (one week) at the Université de Monastir, **Tunisia.**

June 2014, 0ctober 2015) Research visit at the University of Sydney, **Australia.**

July-August 2014 Fellowship "Chaires Francaises" (6 weeks), Universidade de Campinas, **Brasil**.

April-July 2015 Humbolt Fellowship granted by the Humboldt Foundation (at Humboldt Universitat zu Berlin), **Germany**.

June- July 2015 Research visit at Nanjing Audit University and Dong Hua University in Shangai, **China.**

November 2015 Research visit (one week) at Charles University, Prague, **Czech Republic.**

November 2015 Research visit (one week) at Universidad Autonoma de Barcelona, **Spain.**

December 2015 Research visit (2 weeks) at the University of Hong Kong, **R.A.S. Hong Kong.**

April-May 2016: Research visit (1 month) at the University of Tokyo, **Japan.**

June 2016: Research Visit, 3 weeks, at Huazhong University of Technology, Wuhan, China.

October 2016): Research Visit (2 weeks), at the UNiversity of Campinas, Brasil.

November-December 2016): Research visit (2 weeks) at the University of Tokyo, **Japan.**

ADMINISTRATIVE DUTIES

- September 2010 - now: Coordinator of the Master programme "Mathématiques et finance" at the Université de Lille 1 (first and second year)
- January 2011 - Organizer of the seminar "Probabilités et Statistiques" at the Université de Lille 1
- January 2010-now Elected Member of *Conseil du Laboratoire Paul Painlevé, Université de Lille 1*
- November 2010-now Elected member of *Comités de sélection, Université de Lille 1*
- President of the recruitment committee for a position "Maître de Conférences", 2011
- Member of the recruitment committee, Université de Paris 1, 2007-2009.
- Member of the recruitment committee for Professor position, University of Bucharest, Romania.
- Member of the commitee of Mathematics of CNATCDU (Comisia pentru atestarera diplomelor and titlurilor universitare), Romania.

ORGANIZATION OF CONFERENCES, SEMINARS and WORKSHOPS

- **Events**

- Organizer of the one day workshop "Matinée de calcul stochastique" june 2005, Samos, Paris 1.
- Organizer of the mini-session "Stochastic Analysis for Fractional Processes", 31st Conference on Stochastic Processes and their Applications, Paris, July 17 - 21, 2006.
- Organizer (with Ivan Nourdin et Giovanni Peccati) of a monthly working group "Aspects fractals",Université de Paris 6 (page web: http://www.proba.jussieu.fr/aspfrac/)
- Organizer (with Annie Millet) of an international conference "Stochastic and Dynamics" (40 participants), Université de Paris 1, July 2007.
- Organizer (with Jean-Marc Bardet and Anne Estrade) of an international conference "Limit Theorems" (85 participants), Université de Paris 1, January 2008.
- Organizer (with M. Buiculescu) of a mini-session "Stochastic Processes" during the "9ème Colloque Franco-Roumain de Mathématiques Appliquées".
- Organizer of a mini-session on "Fractional Brownian motion" during the conference "XI CLAPEM", Venezuela, November 2009.
- Member of the organizing committee of the conference "SAAP 2010" , Hammamet, Tunisia, October 2010.
- Member of the organizing committee of the conference "International Conference on Malliavin Calculus and Stochastic Analysis in Honor of Professor David Nualart ", Kansas, U.S.A., march 2011
- Organizer (with A. Ayache and T. Simon) of the conference "Selfsimilarity", Lille, June 2011.
- Member of the scientific committee of the conference "Journées de Probabilités et Statistique" , Marrakech, Morocco, December 2011.
- Organizer (with M. Pascu) of the conference "Stochastic Analysis and PDEs", Brasov, Romania, November 2012.
- Organizer (with M. Pascu) of the conference "Stochastic Analysis and Applications", Bucharest, Romania, December 2014.
- Organizer (with A. Ayache and T. Simon) of a conference on Lévy processes, Lille, juillet 2016.
- Organizer (with M. Pascu) of the conference "Stochastic Analysis and Applications", Brasov, Romania, Juillet 2016.
- Organizer (with N. Yoshida) of the conference on "Asymptotic expansion and Malliavin calculus", Paris, France, November 15-16, 2018.
- Organizer (with N. Yoshida) of the conference on "Asymptotic expansion and Malliavin calculus II", Paris, France, December 11-12, 2019.
- Organized of "Young Researcher Workshop", Bucharest, Romania, November 2021, online.

- **Regular seminars**
  - 2006-2008: Organizer (with Ivan Nourdin et Giovanni Peccati) of a monthly working group "Aspects fractals",Université de Paris 6 (page web: http://www.proba.jussieu.fr/aspfrac/)
  - 2010-2011: Organizer of the seminar "Probabilités et Statistiques" at the Université de Lille 1, http://math.univ-lille1.fr/d7/sprobastat
  - 2017- Organizer (avec Meryem Slaoui) of the monthly Groupe de Travail "Calcul de Malliavin et processus fractionnaires", http://math.univ-lille1.fr/d7/gtcmpf
  - 2017- Organizer (avec Oana Lupascu) of the mothly "Seminar de Teoria Probabilitatilor, Statistica si Aplicatii", ISMMA (Institutul de Statistica Mtematica al Academiei Romane), Bucharest, http://www.csm.ro/

– 2017- main organizer of the Annual Conference of the Romanian Society for Probability and Statistics. http://spsr.csm.ro/spsr2018

GRANTS

- principal investigator of the project CNRS-FAPESP (Sao Paolo State, Brasil) "Law of solution to stochastic equations", 2016-2017.
- iinvestigator of the ECOS C15-03 project DISCRELONGMEM (France-Chile), 2016-17
- principal investigator of the project MATHAMSUD 13MATH-04 SIN Stochastic Analysis Statistics Inference and Applications in Neuroscience, France, Chile, Uruguay, Argentina.
- principal investigator of the project "Stochastic Analysis and Parameter Estimation in Systems with memory", CNCS grant PN-II-ID-PCCE-2011-2-0015, Romania, 2012-2015.
- one of the PIs of the project DP130102408 Australian Research Council "Asymptotics in non-linear cointegrating regression: theory and applications", 2013-2015
- PI of the project " Estudio y análisis de Modelos Estocásticos derivados de Procesos Gaussianos y sus aplicaciones en Finanzas. " Fuente Financiamento: Concurso atracción de capital humano avanzado del extranjero. Modalidad estadías cortas. 2012-2014.
- member (and principal investigator of the Lille team) of the ANR grant "Masterie" (Malliavin, Stein, Random Irregular Equations", 2010 -2013.
- principal investigator of a ECOS-SUD project (with Chili), "Estimation non-parametrique dans des modeles diriges par des processus auto-similaires" ECOS C10E03, 2010-2013
- member of a MATHAMSUD project "09MATH05 - Stochastic Analysis and Mathematical Physics Research Network"
- research grant from University of Paris 1 2007-2008
- principal investigator in a CNRS-CONYCIT (France-Chile) project 2008
- member of the project "Statistique pour des processus de type fractal" DGRS/CNRS (Tunisia-France), 2010-2012

OTHERS

- Referee for: The Annals of Probability, Journal of Theoretical Probability, Stochastic Processes and their Applications, Stochastics and Stochastics Reports, Electronic Communications in Probability, Contemporary Mathematics, Séminaire de Probabilités, Electronic Journal of Probability, Journal of Applied Mathematics and Stochastic Analysis, Bernoulli, ESAIM-PS, Mathematical Inequalities and Applications, Stochastics and Dynamic, Journal of Mathematical Analysis and Applications, Statistics, Communications on Stochastic Analysis, Stochastic Analysis and Applications, Mathematical Finance, Journal of Multivariate Analysis and many others etc
- Referee for NSF (National Science Foundation, U.S.A) grants.
- Referee for ANR (Agence Nationale de la Recherche, France) grants.
- Referee for ERC (European Science Council) grants.
- Referee for FCT (Fundacao para a Ciencia e a Technologia, Portugal) grants.

- Referee for FONDECYT (Chili) grants
- Referee and panel member of the CNCS (Consiliul National al Cercetarii Stiintifice, Romania) grants.
- Panel memeber for NSF grants, USA, 2016.

CONFERENCE TALKS (since 2003)

Analyse stochastique et applications, Marrakech, Morocco, December 2003

Workshop on stochastic analysis, Jyvaskyla, Finland May 2005 .

"Stochastic Analysis, Random Fields and Applications", Switzerland, May 2005

"Self-similarity and applications", Toulouse, France, June, 2005.

"Journées Fractionnaires Parisiennes", June 2006

"Stochastic Processes and their Applications, Paris, July 2006.

"Workshop on Stochastic Equations and Related Topics", Jena, Germany, July 2006.

"8eme Colloque Franco-Roumain de Mathématiques Appliquées, Chambery, France, August 2006 .

Hammamet, Tunisia "Stochastic and Potential Analysis", March 2007

Kent State Univ, U.S.A, Kent-Purdue symposium on Financial Mathematics, April 2007

Kiev, Ukraine "Skorohod Space Conference", June 2007.

Journée sur les processus fractionnaires, Janvier 2008, La Rochelle, France.

Conférence JMASA "Jounées de Mathematiques Appliqués, Safi, Morocco, June 2008

Journées fractionnaires parisiennes, 2ème edition, Paris, June 2008

Focused research group on "Stochastic equations driven by fBm and dynamical systems", September 2008, Banff, Canada

Journée d'Analyse Stochastique, Avril 2009, Marrakech, Morocco

International conference on self-similar processes, July 2009, Angers, France

Stochastic Processes and their Applications, Berlin, July 2009, Germany

XI CLAPEM The Latin American Congress of Probability and Mathematical Statistics, Venezuela, October 2009

WONAPDE Third Chilean Workshop on Numerical Analysis of Partial Differential Equations , January 2010, Conception, Chile.

Conference in honour of Professor Magda Peligrad - Limit Theorems for Dependent Data and Applications, June 2010, Paris

10ème Colloque Franco-Roumain de Mathématiques Appliquées, August 2010, Poitiers, France.

Conference SAAP 2010, October 2010, Hammamet, Tunisia.

"Malliavin Calculus for Jump Processes", Marne-la-Vallée, France, November 2010

Seminar on Stochastic Analysis, Ascona, Switzerland, May 2011

The Second International Conference on Random Dynamical Systems, Nanjing, China, June 2011

Journées de Probabilités et Statistique, Marrakech, Morocco, December 2011

Recent development in stochastic analysis, Lausanne, Switzerland, January 2012

The annual conference of the Romanian Society for Probability and Statistics, Bucharest, Romania, April 2012

STAN Days (Stochastic Analysis Days), Nancy, France, May 2012.

Stochastic Analysis and Applications, Lausanne, Switzerland, June 2012

The 4th conference in Modeling High Frequency Data in Finance, Hoboken, NJ, U.S.A, July 2012

Stochastic Analysis and PDEs, Brasov, Romania, November 2012.

Joint AMS- Romanian Mathematical Society meeting, Alba-Iulia, Romania, June 2013.

COMCA conference, Universidad de La Serena Chili, July 2013.

CI2MA seminar, Universidad de Conception , Chili, August 2013.

Two days on Stochastic Analysis, Campinas, Brasil, August 2013.

Workshop on Stein's method, Nancy, France, October 2013.

5th Conference on High Frequency data, Hoboken, NJ, U.S.A., October 2013.

2nd Marrakech International Conference on Probability and Statistics, Marrakech, Morocco, December 2013.

Infinite dimensional stochastic systems, Wiitenberg, Germany, January 2014.

Stein's Method, Concentration Inequalities, and Malliavin Calculus, Missillac, France, July 2014.

Stochastic Analysis and Related Topics, Campinas, Brasil, August 2014.

Adventures in self-similarity, Cornell University, USA, June 2015.

IMS-China conference, Kunming, China, July 2015.

Workshop on Stochastic Analysis and Statistics, University of Tokyo, May 2016.

Workshop on Stochastic Analysis, Campinas, Brasil, June 2016.

Crossroads on Stochastic Analysis, July 2016, Berlin, Germany.

Thematic Day on Stochastic Analysis, January 2017, Barcelona.

Minicourse- Ecole d' été régionale franco-roumaine en mathématiques appliquées, Sinaia, 2 - 11 Juillet 2017, Romania.

Workshop on SPDE, Campinas, Brasil, February 2018.

Stochastic Processes and their applications, June 2018, Gothenburg, Sweden.

Workshop on Stochastic Analysis, Hong Kong, July 2018.

Workshop on Stochastic Analysis and Applications, Campinas, Brazil, August 2018.

Workshop " Asymptotic expansion and Malliavin calculus", Paris, France, November 2018.

Stochastic Analysis and Related Topics, Bucharest, IMAR, May 2019.

2nd Workshop on Analysis, PDEs and Mechanics, ISMMA, Bucharest, May 2019.

Nineth Congress of Romanian Mathematicians, Galati, Romania, June 2019.

Workshop on Stochastic Analysis, Campinas, Brazil, July 2019.

First meeting Brazil-France on Mathematics, Rio de Janeiro, Brazil, July 2019.

Statistical Inference for SPDEs, Berlin, Germany, September 2019.

Long-Time Behaviour and Statistical Inference for Stochastic Processes: from Markovian to Long-Memory Dynamics, Gif-sur-Yvette, France, November 2019.

Asymptotic expansion and Malliavin calculus II, Paris, France, December 2019.

Atelier de travail en Stochastique et EDP, October 2020, IMAR Bucharest, Romania, online, online.

XIII Summer Workshop in Mathematics, Brasilia, Brazil, March 2021, online.

Modern Stochastics, Theory and Applications V, June 2021, Kyiv, Ukraine, online

Mathematical Congress of the Americas, special session on "Stochastic Systems: Analysis, Numerics and Applications", 12-23 July, 2021, Bunos Aires, Argentina (online).

ISI World Statistical Congress 2021, special session on "Recent developments in stochastic calculus and theoretical statistics", July 2021 (online)

Statistical modeling for stochastic processes, September 2021, Tokyo, Japan (online).

Statistical Modelling with applications , December 2021, Rouen, France (online)

PH. STUDENTS

- **Khalifa Es-Sebaiy.** Defended in April 2009. Title of the thesis: "Contributions a l'étude des processus de Lévy et des processus fractionnaires via le calcul de Malliavin et applications en statistique" Positions after PH.D. : Postdoc at the University of Bourgogne (France), Assistant Professor at the University of Marrakech, Morocco, Associate Professor at Kuwait University.

- **Solesne Bourguin.** Defended on December 13, 2011. Title of the thesis: "Sur les Théorm̀es limites et les équations différentielles stochastiques rétrogrades par le calcul de Malliavin". Positions after PH.D: Postdoc at the University of Luxembourg, Assistant Professor at Carnegie Melon University, Tenure-track at Boston University.

- **Jorge Clarke De la Cerda.** PH. D. student at the Université de Lille 1 and Universidad de Conception, Chili. Defended in August, 2013. Titre of the thesis: "Analisis Numerico para Ecuaciones Diferenciales Estocasticas Dirigidas por Movimientos Brownianos Fraccionarios". Positions after PH.D: Assistant Professor at Universidad de Bio-Bio, Chili, ATER at Paris Dauphine.

- **Alexis Fauth** (co-advisor Jean-Marc Bardet) , PH. D student at the Université de Paris 1. Defended in Paris in May 2014. Title of the thesis: "Contributions a la modélisation des données financieres a hautes fréquences". Positions after PH.D: Quantitative Analyst, City London.

- Brahim El Onsy (co-advisor Mohamed Eddahbi), cotutelle Lille 1-University Caddi Ayad, Marrakech, Morocco. Titre: " Estimation des parametres des equations aux dérivees partielles stochastiques".

- **Marwa Khalil** (co-advisor Mounir Zili, Monastir). Defended in December 2017. Titre: " Variations des processus auto-similaires". Positions after PH.D: ATER at Université de Lille, Professeur Assistant contractuel at IPT Tunis, Tunisia.

- **Hector Araya** (co-advisor Soledad Torres). Defended in July 2018 at the University of Valparaiso. Titre: "Ecuaciones diferenciales estocasticas dirigidas por procesos fraccionarios: Analisis numerico, estimacion de parametros y aplicaciones." position after PH. D: Postdoc in Chile. Now: Assistant Professor (permanent) at Pontificia Universidad Catolica, Valparaiso, Chile.

- **Meryem Slaoui,** fellowship from Ecole Doctorale EDSPI, Lille. Defended in November 2019. Titre of the thesis: " Analyse stochastique et inférence statistique des solutions d'equations stochastiques avec bruits fractionnaires gaussiens et non gaussiens." Now: ATER at Université de Paris Dauphine.

- **Zeina Khalil**, inscrite à Lille 1 (fellowship from the city of Bedias, Lebanon). Defended in June 2020. Titre of the thesis: "Autour des équations stochastiques fractionnaires : Variations et estimation".

- **Obayda Assad**, fellowship from Ecole Doctorale EDSPI, Lille. Defended in October 2021. Titre of the thesis: Solutions to stochastic equations: Asymptotic analysis via Malliavin calculus and applications to statistics.

- Pierre-Charles Diez, fellowship from Ecole Doctorale EDSPI, Lille. from 01/10/2019.

- Julie Gamain, fellowship from Ecole Doctorale EDSPI, Lille, from 01/01/2021

- Rémy Dhoyer, at Université de Paris 1 (co-advisor Jean-Marc Bardet), from 01/01/2021.

SEMINAR TALKS

Centre de Statistique Bucarest (May 1999), Université de Barcelone, Espagne (June 2000), Université de La Rochelle (December 2000), Université de Toulouse (May 2001), Université de Marrakech, Maroc (June 2001), Statistics Departament Coloquim, Purdue University, U.S.A. (February 2002), Probability Seminar, Purdue

University, U.S.A.(April 2002), Université de Paris 13 (November 2002), Université d'Evry (December 2002), Université de Paris VI, Groupe de travail (2003), Université de Brest (April 2003), Technische Universität Berlin, Allemagne (juillet 2003), Université de Nancy (mars 2004), Purdue University, Probability Seminar (December 2004), Université de Marne-la-Vallée (January 2005), Université de Paris 1, Samos (April 2005), Université de Santiago, Chili (September 2006), Université de Lille 1 (octobre 2006), Université de Nancy 1 (November 2006), Université de Rennes 1 (December 2006), Math Colloquium, Purdue University, U.S.A. (April 2007), Institute of Mathematics, Prague, Czech Republic, (November 2007), Séminaire de Probabilités, Université de Toulouse 3 (Mars 2008), Université de Rouen (April 2008), Université de Paris 10 (November 2008), Université de Barcelone (February 2009), Berlin Probability Seminar (July 2009), Groupe de Travail en Probabilité Paris 1 (October 2009), Université Lille 1 (October 2009), Seminaire d'Analyse Stochastique (February 2010), University of Warwick, UK (March 2010), Charles University, Prague (October 2010), Universidad de Buenos Aires, Argentina (August 2011), Technical Institut, Prague (Mars 2012), Cimfav, Universidad de Valparaiso, Chili (July 2012), CMM, Universidad de Chile, Santiago (August 2012), Ritsumeikan University, Japan (October and November 2012), Probability Seminar, Purdue U.S.A (January 2013), Computational Finance Seminar, Purdue, U.S.A (February 2013), Statistics Research Colloquim, Purdue, U.S.A (February 2013), University of Kansas, U.S.A. (April 2013), University of Michigan, U.S.A (April 2013), University of Luxemburg (May 2013), University of Sydney (June 2014), Universidade Federal de Rio de Janeiro, Brazil, August 2014, Charles University, Prague (November 2015), Universitat de Barcelona (November 2015), University of Tokyo (April 2016), Wuhan University (June 2016), Nanjing University (June 2016), University of Campinas (November 2016), University of Tokyo (December 2016), IMAR Bucharest (December 2016), CMM Santiago, Universidad de Chile (June 2017), University of Campinas (October 2017), University of Tokyo (November 2017), TU Dortmund (April 2018), University of Tokyo (October 2018), Imperial College London (November 2018), Boston University (April 2019), Michigan State University (April 2019), Paris Nord (Février 2021), University of New Mexico, December 2021.

EDITORIAL WORK

- Associate Editor for "Malliavin Calculus and Stochastic Analysis: A Festschrift in Honor of David Nualart".
- Associate Editor for "International Journal on Stochastic Analysis"
- "Associate Editor for "Abstract and Applied Analysis" (2010-2013)
- Associate Editor for "Journal of Probability and Statistics" (2010-2013).

PH.D. thesis jury

- member of the jury of the thesis of Ida Kruk (advisor Francesco Russo), defended in December 2010 at Université de Paris 13
- member of the jury of the thesis of Qidi Peng (advisor Antoine Ayache), defended in November 2011 at Université de Lille 1
- referee and member of the jury of the thesis of Benjamin Laquerrière (advisors: J-C. Breton and Nicolas Privault), defended in May 2012 at the Université de La Rochelle.
- president of the jury of the thesis of Jérôme Valentin (advisor: A.S. Ustunel), defended in June 2012 at Telecom ParisTech.
- referee and member of the jury of the thesis of Omar Mellah (advisors: Paul Raynaud de Fitte and Mohamed Morsli), defended in December 2012 at the Université de Tizi Ouzou (Algeria).
- member of the jury of the thesis of Salim Norredine (advisor: Ivan Nourdin), defended in March 2013 at the Université de Paris 6.

- referee for the thesis of David Bascompte, defended in Barcelona, December 2013.
- referee and member of the jury of the habilitation thesis of Alexandre Brouste, defended in Le Mans, May 2014.
- referee for the habilitation thesis of Mounir Zili, Université de Monastir, Tunisia.
- member of the jury of the thesis of Simon Campese (advisor: Giovanni Peccati), derended in October 2014 at the University of Luxembourg.
- member of the jury of the thesis of Raghid Zeineddine (advisor: Ivan Nourdin), defended in December 2014 at the Université de Lorraine, Nancy, France.
- referee and member of the jury of Benjamin Arras (advisor: Jacques Lévy-Vehel), defended in December 2014 at Ecole Centrale de Paris.
- referee and member of the jury (opponent) of Adil Yazigi (advisor: Tommi Sottinen), defended in August 2015 at the University of Vaasa, Finland.
- referee for the habilitation thesis of El Hassan Lakhel (ENSA Safi, Morocco).
- referee for the Ph. D. thesis of Tarek El-Melali (advisor Y. Ouknine), University of Marrakech, Morocco.
- referee for the Ph. D. thesis of Soufiane Aazizi (advisor Y. Ouknine), University of Marrakech, Morocco.
- member of the habilitation jury of Ionel Popescu, Faculty of Mathematics, University of Bucharest, January 2017.
- member of the jury of the thesis of Diu Tran (advisor: Ivan Nourdin), defended in January 2018 at the University of Luxembourg.
- referee for the Ph. D. thesis of Salwa Bajja (advisor I. Ouassou), University of Marrakech, Morocco.
- referee and member of the jury for the Ph. D. thesis of Soufian Mousaten (advisor Mohamed Ait Ouahra), University of Oujda, Morocco.
- member of the jury of the Ph.D. thesis of Yassine Esmili (advisor Antoine Ayache), defended at Universty of Lille, France.
- referee and member of the jury for the Ph. D. thesis of Eya Zougar (advisor Mounir Zili), defended at University of Monastir, Tunisia.
- member of the jury of the Ph.D. thesis of Tania Roa Rojas (advisor Soledad Torres), defended at University of Valparaiso, Chile, March 2021.
- referee and member of the jury for the thesis of Andreea Grecu (advisors Liviu Ignat and Liviu Marin), defended at University of Bucharest, June 2021.

BOOKS and MONOGRAPHS

1. Analysis of Variations for Self-Similar Processes, Springer, Probability and its Applications.
2. (with Ionut Florescu) Handbook of Probability, John Wiley and Sons.

PUBLICATIONS and ACCEPTED PAPERS

1. [152] (with O. Assaad and J. Gamain) "Quadratic variation and drift parameter estimation for the stochastic wave equation with space-time white noise", 24 pages, 2022, to appear in **Stochastics and Dynamics.**
2. [151] (with C. Olivera) " Absolute continuity of the solution to the stochastic Burgers equation ", 15 pages, 2021, to appear in **Chaos, Solitons and Fractals.**
3. [150] "Fractional stochastic heat equation with Hermite noise", 23 pages, 2021, to appear in **Graduate Journal of Mathematics.**
4. [149] (with R. Dhoyer) "Spatial average for the solution to the heat equation with Rosenblatt noise", 2021, 18 pages, to appear in **Theory of Probability and Mathematical Statistics.**
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