Curriculum Vitae

Iulian Cîmpean

Simion Stoilow Institute of Mathematics of the Romanian Academy

Personal information

Name	Iulian Cîmpean
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Place/ Date of birth	Mangalia/ October 19th 1987
Nationality	Romanian

Research Interests

Stochastic Analysis: Stochastic Processes, Stochastic Differential Equations, Potential Theory.

Educational Background

2015-Present	Researcher at Simion Stoilow Institute of Mathematics of the Romanian Academy.
2014-2015:	Junior Researcher at Simion Stoilow Institute of Mathematics of the Romanian Academy.
2011-Present:	PhD Student at Simion Stoilow Institute of Mathematics of the Romanian Academy, supervized by Prof. Lucian Beznea.
2009-2011:	Master Degree at Faculty of Mathematics and Computer Science, University of Bucharest, Specialization in Mathematical Analysis. Graduation Thesis: ”Classical Potential Theory and Probabilities” supervized by Prof. Gheorghe Bucur.
2006-2009	Bachelor Degree at Faculty of Mathematics and Computer Science, University of Bucharest, Specialization in Mathematics. Graduation Thesis:”Trigonometric Series” supervized by Prof. Gheorghe Bucur.
2002-2006	“Callatis” Theoretical High School, Mathematics and Informatics Profile, Mangalia, Romania.

Conferences/Workshops

2016	XIII-eme colloque Franco-Roumaine de mathematique appliques August 25-29, Iasi, Romania. Talk: From excessive functions to semimartingales on Dirichlet spaces.
	4Th Summer school on Levy processes, July 18-22, Universite de Lille 1, France. Talk: Semimartingale functionals of Markov processes: a semigroup approach.
	The 14th Romanian-Finnish Seminar, June 20-24, Bucharest, Romania. Talk: Semimartingales associated to Markov processes: a semigroup approach.
	Stochastic Analysis and Applications, July 25-26, Brasov, Romania. Talk: Semimartingale functionals of Markov processes: a semigroup approach.
	Wotkshop for Young Researchers in Mathematics 6th edition, May 19-22, Constanta. Talk: Semimartingale functionals associated to Dirichlet forms.
2015	Colloque Franco-Roumain en Théorie des Probabilités 30 Octobre – 1 Novembre 2015, Bucarest, Roumanie . Talk: “Irreducible recurrence, ergodicity, and extremality of invariant measures for resolvents”.
	Bielefeld Stochastic Summer School, August 12 – August 28, 2015, Bielefeld, Germany. Talk: “Irreducible recurrence, ergodicity, and extremality of invariant measures for resolvents”.
	The Eighth Congress of the Romanian Mathematicians, June 26 – July 1, 2015, Iasi, Romania. Talk: "A new approach to existence of invariant measures for Markovian semigroups".
	Workshop for Young Researchers in Mathematics, May 21-24, Constanta. Talk: "A new approach to existence of invariant measures for Markovian semigroups"
2014	"Dirichlet Form Theory and its Applications", October, 19-25, Oberwolfach, Germany
	Colloque franco-roumain de mathematiques appliquees, August 25-30, Lyon, France. Talk: "Quasimartingales of Markov processes"
	Workshop for Young Researchers in Mathematics, May 22-23, Constanta. Talk: "Bochner-Kolmogorov theorem"
	The 17th Conference of the Romanian Society of Probability and Statistics, April 25, Bucharest. Talk: "On Bochner-Kolmogorov theorem".
2013	"Stochastics and Real World Models 2013", July 15-19, Bielefeld, Germany
	"Joint International Meeting of the American Mathematical Society and the Romanian Mathematical Society", June 27-30 Alba Iulia, Romania

2012 "Probability and Related Aspects ", May 22-26, Alba Iulia, Romania

"The 13th Romanian-Finnish Seminar", June 26-30, Ploiesti, Romania

"PDEs and Stochastic Processes", October 12-14, Pitesti, Romania

Talks in Scientific Seminars

- Talks in the "Potential Theory Scientific Seminar" jointly organized by Simion Stoilow Institute of Mathematics of the Romanian Academy and Faculty of Mathematics and Computer Science, University of Bucharest:

October 2015 One talk on the topic: Stochastic differential equations with jumps.

May-June 2015 Two talks on the topic: A new approach to the existence of invariant measures for Markovian semigroups

October 2014 Two talks on the topic: Lower bound technique for existence of invariant measures for Markov-Feller semigroups

April 2014 One talk on the topic: A short proof of Doob-Meyer Theorem

February-March 2014 Three talks on the topic: Local times; Meyer-Tanaka Theorem

October 2013 One talk on the topic: Existence of invariant measures for positivity preserving operators.

January-February 2013 Two talks on the topic: Stochastic Integral on Hilbert space

October-December 2012 Four talks on the topic: Gaussian measures on Hilbert space

March-June 2012 Four talks on the topic: The Martingale Problem.

January-February 2012 Three talks on the topic: The Bichteler-Dellacherie Theorem describing the space of semimartingales.

- November 2013 One talk in the IGK Seminar organized at Bielefeld University entitled: Existence of invariant measures for positivity preserving operators.
- July 2014 One talk in the IGK Seminar organized at Bielefeld University entitled: Quasimartingales of Markov processes.
- February 2015 One talk in the IGK Seminar organized at Bielefeld University entitled: Existence of invariant measures for Markovian operators

Teaching activities

During the academic year 2015-2016 I held seminars on PDEs for 3rd year students, at the Faculty of Mathematics and Informatics, University of Bucharest.

During the first semester of the academic year 2014-2015 I organized (in colaboration with Prof. L. Beznea) a scientific seminar for students on “Monte Carlo methods for simulation of Markov processes”, based on the monograph [C. Graham, D. Talay, Stochastic Simulation and Monte Carlo Methods, Springer 2014], FMI & IMAR.

Publications

1. Irreducible recurrence, ergodicity, and extremality of invariant measures for L^p-resolvents, *submitted for publication* 2014 (joint work with Lucian Beznea and Michael Roeckner), **arXiv:1409.6492v2**.

2. A new approach to the existence of invariant measures for Markovian semigroups, *submitted for publication* 2015 (joint work with Lucian Beznea and Michael Roeckner), **arXiv:1508.06863v3**.

3. Quasimartingales associated to Markov processes, *to be submitted* 2016 (joint work with Lucian Beznea).

4. On Bochner-Kolmogorov theorem (joint work with Lucian Beznea), *Seminaire des Probabilites*, Springer, Volume 46, 61-70, 2014.

5. A remark on the proof of Cobzas-Mustata theorem concerning norm preserving extension of convex Lipschitz functions, *Studia Universitatis Babes-Bolyai Mathematica,* Volume 57, Number 3, September 2012

Scholarships

Three months DAAD Scolarship, Bielefeld University, (01.07.13 - 30.09.13). Supervisors: Prof. Lucian Beznea (Bucharest) and Prof. Michael Roeckner (Bielefeld)

Scientific Visits

19.11.13 - 20.12.13 scientific visit at Bielefeld University, invited by Prof. Dr. Michael Roeckner, supported from Collaborative Research Centre (SFB 701)

19.01.2014 - 26.01.2014 scientific visit at Bielefeld University, invited by Prof. Dr. Michael Roeckner.

26.07.2014-01.08.2014 scientific visit at Bielefeld University, invited by Prof. Dr. Michael Roeckner.

08.12.2014 – 19.12.2014 scientific visit at Bielefeld University, invited by Prof. Dr. Michael Roeckner.

03.02.2015 – 23.02.2015 scientific visit at Bielefeld University, invited by Prof. Dr. Michael Roeckner.

06.08.2015 – 05.09.2015 scientific visit at Bielefeld University, invited by Prof. Dr. Michael Roeckner.

Language skill

English (advanced), French (basic).