
REGISTRY NUM: 254

Surname: Sanz Solé

Name: Marta **Sex:** Female

Identification Number: 39014502Q **Birth Date:** 19/01/1952

No. Official: 3901450224 F0500

Home address: Trav. De Las Corts 165, At. 2, Barcelona

Postcode: 08028 **Telephone:** 934021655

ORCID: 0000-0002-1361-0698

Specialization (PDA areas): MATEMÀTIQUES I ESTADÍSTICA

Specialization (UNESCO Codes): Processos estocàstics (vegeu 1209.11)

Thesis supervisor: David Nualart Rodón

Link: (EME) Emeritus Professor

Organization: Universitat de Barcelona

Center: Faculty of Mathematics and Computer Science

Department/section/unit: Department of Mathematics and Computer Science

Professional adress: Gran Via de les Corts Catalanes, 585, Barcelona

Civil servant

Tenure-track holder

Hired staff

Fellowship holder

Others

Specify:

Dedication:

Full-time

Part-time

Linguistic Competences

| Language | Listening | Read | Spoken Interaction | Writing | Speaking |
|----------|-----------|------|--------------------|---------|----------|
| French | C2 | C2 | C2 | C2 | C2 |
| English | C2 | C2 | C2 | C2 | C2 |
| German | B1 | B2 | A1 | A2 | A2 |
| Catalan | C2 | C2 | C2 | C2 | C2 |
| Spanish | C2 | C2 | C2 | C2 | C2 |

Last update: 21/07/2024

Signature: Marta Sanz Solé

Academic training

Type: Ph.D.

Title: Sciences (Mathematics)

Center: Universitat de Barcelona

Date: 13/04/1978

Country of degree: SPAIN

Qualification: Honours

Type: Diploma / Degree / Activities

Title: Master in Science (Mathematics)

Type of centre: University

Center: Universitat de Barcelona

Date: 30/06/1974

Country of degree: SPAIN

Professional Experience

Activity title: Assistant professor

Center/Institution: Universitat Politècnica de Barcelona

Start Date: 1974 **End Date:** 1975

Order: 1

Activity title: Lecturer (10 h.)

Center/Institution: Universitat Politècnica de Barcelona

Start Date: 1975 **End Date:** 1976

Order: 2

Activity title: Associate Professor (tenure track)

Center/Institution: Universitat Politècnica de Barcelona

Start Date: 1976 **End Date:** 1979

Order: 3

Activity title: Associate Professor (tenure track)

Center/Institution: Universitat Autònoma de Barcelona

Start Date: 1979 **End Date:** 1981

Order: 4

Activity title: Associate Professor (tenure track)

Center/Institution: Universitat Autònoma de Barcelona

Start Date: 1981 **End Date:** 1982

Order: 5

Activity title: Associate Professor

Center/Institution: Universitat Autònoma de Barcelona

Start Date: 1982 **End Date:** 1983

Order: 6

Activity title: Associate Professor

Center/Institution: Universitat de Barcelona

Start Date: 13/10/1983 **End Date:** 21/02/1986

Order: 7

Activity title: Full Professor

Center/Institution: Universitat de Barcelona

Start Date: 22/02/1986 **End Date:** 30/09/2022

Order: 8

Research Stays and Visits

Center: Département de Mathématiques. Université Paris Sud, Orsay

Location: Orsay **Country:** FRANCE

Year: 1981 **Duration:** 14 dies **Type:** Postdoctoral

Topic: Random fields

Center: Université de Paris VI

Location: Paris **Country:** FRANCE

Year: 1984 **Duration:** 1 mesos **Type:** Postdoctoral

Topic: Two-parameter stochastic processes

Center: Département de Mathématiques et Informatiques. Université d'Orléans

Location: Orléans **Country:** FRANCE

Year: 1987 **Duration:** 14 dies **Type:** Invited

Topic: Stochastic differential equations with reflection

Center: University of North Carolina at Chapel Hill

Location: Chapel Hill, North Carolina **Country:** UNITED STATES

Year: 1987 **Duration:** 01 mesos, 14 dies **Type:** Invited

Topic: Stochastic Analysis

Center: Université de Clermont-Ferrand II. Département de Mathématique Appliquée

Location: Clermont-Ferrand **Country:** FRANCE

Year: 1988 **Duration:** 1 mesos **Type:** Contracted

Topic: Stochastic Analysis

Center: Università di Messina. Dipartimento de Matematica

Location: Messina **Country:** ITALY

Year: 1989 **Duration:** 01 mesos **Type:** Contracted

Topic: Anticipating Stochastic Calculus

Center: Institute of Mathematics, Kiev. Academy of Sciences of the URSS

Location: Kiev **Country:** USSR

Year: 1989 **Duration:** 10 dies **Type:** Invited

Topic: Large deviations. Stochastic differential equations.

Center: Université d'Angers. Faculté des Sciences

Location: Angers **Country:** FRANCE

Year: 1990 **Duration:** 01 mesos **Type:** Contracted

Topic: Large deviations

Center: Laboratoire de Probabilités. Université Pierre et Marie Curie

Location: Paris **Country:** FRANCE

Year: 1991 **Duration:** 3 mesos **Type:** Invited

Topic: Anticipating calculus

Center: Scuola Normale Superiore
Location: Pisa **Country:** ITALY
Year: 1993 **Duration:** 10 dies **Type:** Ph.D. Student
Topic: SDEs and SPDEs

Center: Laboratoire de Probabilités. Université Paris VI
Location: Paris **Country:** FRANCE
Year: 1993 **Duration:** 14 dies **Type:** Invited
Topic: Stochastic Analysis

Center: Laboratoire de Probabilités. Université Paris VI
Location: Paris **Country:** FRANCE
Year: 1994 **Duration:** 7 dies **Type:** Invited
Topic: Stochastic analysis

Center: Laboratoire de Probabilités. Université Paris VI
Location: Paris **Country:** FRANCE
Year: 1995 **Duration:** 7 dies **Type:** Invited
Topic: Stochastic analysis

Center: Scuola Normale Superiore
Location: Pisa **Country:** ITALY
Year: 1996 **Duration:** 10 dies **Type:** Invited
Topic: Support theorem for SPDEs

Center: Mathematics Science Research Institute
Location: Berkeley **Country:** UNITED STATES
Year: 1997 **Duration:** 2 mesos **Type:** Invited
Topic: Infinite dimensional analysis. Malliavin calculus

Center: Laboratoire de Probabilités. Université Paris VI
Location: Paris **Country:** FRANCE
Year: 1997 **Duration:** 7 dies **Type:** Invited
Topic: SPDEs

Center: Mathematics Science Research Institute. Berkeley, California
Location: Berkeley, California **Country:** UNITED STATES
Year: 1997 **Duration:** 03 mesos **Type:** Invited
Topic: Infinite-dimensional analysis. Malliavin Calculus

Center: Laboratoire de Probabilités. Université Paris VI
Location: Paris **Country:** FRANCE
Year: 1998 **Duration:** 10 dies **Type:** Invited
Topic: SPDEs

Center: Università degli Studi di Padova
Location: Padova **Country:** ITALY
Year: 2001 **Duration:** 20 dies **Type:** Invited
Topic: Stochastic partial differential equations

Center: Università degli Studi di Padova
Location: Padova **Country:** ITALY
Year: 2001 **Duration:** 01 mesos **Type:** Invited
Topic: Stochastic partial differential equations

Center: Laboratoire de Probabilités. Université Paris VI
Location: Paris **Country:** FRANCE
Year: 2002 **Duration:** 5 dies **Type:** Invited
Topic: SPDEs

Center: Mathematics Department. Oslo University
Location: Blindern, Oslo **Country:** NORWAY
Year: 2002 **Duration:** 5 dies **Type:** Invited
Topic: SPDEs

Center: École Polytechnique Fédérale de Lausanne
Location: Lausanne **Country:** SWITZERLAND
Year: 2003 **Duration:** 3 mesos **Type:** Contracted
Topic: Stochastic partial differential equations. Wave equations

Center: Université Paris 1
Location: Paris **Country:** FRANCE
Year: 2004 **Duration:** 01 mesos **Type:** Contracted
Topic: Rough path analysis

Center: Centro di Ricerca Matematica Ennio de Giorgi
Location: Pisa **Country:** ITALY
Year: 2006 **Duration:** 1 mesos **Type:** Invited
Topic: Stochastic partial differential equations.

Center: Institute Mittag-Leffler
Location: Dkursholm **Country:** SWEDEN
Year: 2007 **Duration:** 4 mesos **Type:** Sabbatical
Topic: SPDEs and its applications

Center: Institut Elie Cartan
Location: Nancy **Country:** FRANCE
Year: 2007 **Duration:** 01 mesos **Type:** Contracted
Topic: Rough path analysis

Center: Isaac Newton Institute for Mathematical Sciences
Location: Cambridge **Country:** UNITED KINGDOM
Year: 2010 **Duration:** 3 mesos, 7 dies **Type:** Sabbatical
Topic: SPDEs and its applications

Center: Centre Interfacultaire Bernoulli (CIB). Ecole Polytechnique Fédérale de Lausanne
Location: Lausanne **Country:** SWITZERLAND
Year: 2012 **Duration:** 2 mesos **Type:** Invited
Topic: Stochastic Partial Differential Equations and Applications

Center: ICERM, Brown University
Location: Providence **Country:** UNITED STATES
Year: 2012 **Duration:** 07 dies **Type:** Invited
Topic: Stochastic Partial Differential Equations

Center: Mathematics Institute, University of Warwick
Location: Coventry **Country:** UNITED KINGDOM
Year: 2012 **Duration:** 05 dies **Type:** Invited
Topic: Stochastic partial differential equations

Center: Isaac Newton Institute for Mathematical Sciences
Location: Cambridge **Country:** UNITED KINGDOM
Year: 2012 **Duration:** 06 dies **Type:** Invited
Topic: Stochastic Partial Differential Equations

Center: Duke University
Location: Duke **Country:** UNITED STATES
Year: 2013 **Duration:** 3 dies **Type:** Invited
Topic: Stochastic Processes

Center: Department of Mathematics, University of Maryland, Washington
Location: Maryland **Country:** UNITED STATES
Year: 2013 **Duration:** 02 dies **Type:** Invited
Topic: Stochastic Partial Differential Equations

Center: Oxford-Man Institute
Location: Oxford **Country:** UNITED KINGDOM
Year: 2013 **Duration:** 05 dies **Type:** Invited
Topic: Stochastic Analysis

Center: Centre for Advanced Studies. Norwegian Academy of Sciences and Letters
Location: Oslo **Country:** NORWAY
Year: 2014 **Duration:** 05 dies **Type:** Invited
Topic: Stochastic Analysis

Center: Mathematisches Forschungsinstitut Oberwolfach
Location: Oberwolfach **Country:** GERMANY
Year: 2014 **Duration:** 03 dies **Type:** Invited
Topic: Stochastics

Center: Department of Mathematics, King's College London
Location: London **Country:** UNITED KINGDOM
Year: 2014 **Duration:** 2 dies **Type:** Invited
Topic: Probability

Center: Department of Mathematics. University of Bath
Location: Bath **Country:** UNITED KINGDOM
Year: 2015 **Duration:** 02 dies **Type:** Invited
Topic: Probability

Center: Institut Mittag-Leffler. The Royal Swedish Academy of Sciences
Location: Djursholm **Country:** SWEDEN
Year: 2015 **Duration:** 10 dies **Type:** Invited
Topic: Stochastic Partial Differential Equations

Center: University of Tokyo
Location: Tokyo **Country:** JAPAN
Year: 2015 **Duration:** 6 dies **Type:** Invited
Topic: Stochastic analysis

Center: Research Institute of Mathematical Sciences (RIMS)
Location: Kyoto **Country:** JAPAN
Year: 2015 **Duration:** 5 dies **Type:** Invited
Topic: Stochastic analysis

Center: Institut de mathématiques d'analyse et applications. Faculté des sciences de Base. Ecole Polytechnique Fédérale de Lausanne (EPFL)
Location: Lausanne **Country:** SWITZERLAND
Year: 2016 **Duration:** 04 mesos **Type:** Invited
Topic: Stochastic Partial Differential Equations

Center: Banff International Research Station
Location: Banff (Alberta) **Country:** CANADA
Year: 2017 **Duration:** 04 dies **Type:** Invited
Topic: Stochastic analysis and its applications

Center: Mathematics Research Centre. University of Warwick
Location: Coventry **Country:** UNITED KINGDOM
Year: 2017 **Duration:** 05 dies **Type:** Invited
Topic: Stochastic PDEs

Center: Università degli Studi di Padova
Location: Padova **Country:** ITALY
Year: 2018 **Duration:** 03 dies **Type:** Invited
Topic: Anàlisi estocàstica. Science and gender

Center: Ecole Polytechnique Fédérale de Lausanne
Location: Lausanne **Country:** SWITZERLAND
Year: 2018 **Duration:** 04 dies **Type:** Invited
Topic: Stochastic Analysis

Center: Ecole Polytechnique Fédérale de Lausanne
Location: Lausanne **Country:** SWITZERLAND
Year: 2018 **Duration:** 04 dies **Type:** Invited
Topic: Stochastic analysis

Center: Mathematisches Forschungsinstitut Oberwolfach (MFO)
Location: Oberwolfach **Country:** GERMANY
Year: 2018 **Duration:** 15 dies **Type:** Invited
Topic: Nonlinear stochastic partial differential equations

Center: Institut de Mathématiques. EPFL
Location: Lausanne **Country:** SWITZERLAND
Year: 2019 **Duration:** 05 dies **Type:** Invited
Topic: Stochastic partial differential equations

Center: Department of mathematics. University of Maryland
Location: College Park **Country:** UNITED STATES
Year: 2022 **Duration:** 5 dies **Type:** Invited
Topic: Stochastic partial differential equations

Center: ZIF (Centre for Interdisciplinary Research)
Location: Bielefeld **Country:** FEDERAL REPUBLIC OF GERMANY
Year: 2023 **Duration:** 5 dies **Type:** Invited
Topic: Stochastic partial differential equations

Lines of Activity

Line: Anticipative stochastic calculus

Center: University of Barcelona

Start Date: 1985

Keywords: stochastic calculus, stochastic differential equations

Line: Stochastic calculus of variations

Center: University of Barcelona

Start Date: 1983

Keywords: Malliavin Calculus

Line: Stochastic partial differential equations

Center: University of Barcelona

Start Date: 1992

Keywords: Stochastic equations

Line: Small perturbations in evolution equations

Center: University of Barcelona

Start Date: 1997

Line: Multiparameter stochastic processes

Center: Politechnic University of Barcelona, Autonomous University of Barcelona, University of Barcelona

Start Date: 1974

Keywords: stochastic differential equations, stochastic calculus, Martingales

Line: Probabilistic Potential Theory

Center: University of Barcelona

Start Date: 01/01/2009

Theses and Dissertations

Title: Contribució a l'estudi dels processos estocàstics amb dos paràmetres

Authors: Maria Jolis

University: Autònoma de Barcelona

Center: Ciències

Date: 1989 **Qualification:** Capable Cum Laude

Title: Contribución al Cálculo estocástico anticipativo

Authors: Rosario Delgado de la Torre

University: Barcelona

Center: Matemáticas

Date: 1994 **Qualification:** Capable Cum Laude

Title: Contribució a l'estudi de les equacions diferencials estocàstiques

Authors: Carles Rovira

University: Barcelona

Center: Matemáticas

Date: 1995 **Qualification:** Capable Cum Laude and Extraordinary Award

Title: Contribució a l'estudi de les equacions en derivades parcials estocàstiques

Authors: David Márquez-Carreras

University: Barcelona

Center: Matemáticas

Date: 1998 **Qualification:** Excellent Cum Laude and Extraordinary Award

Title: Densitats i trajectòries d'equacions diferencials anticipatives i equacions en derivades parcials estocàstiques

Authors: Mònica Sarrà

University: Barcelona

Center: Matemáticas

Date: 2000 **Qualification:** Excellent

Title: Estudi d'un problema d'equacions en derivades parcials parabòliques de segon ordre

Authors: Israel Tor-Jourdane Alonso

University: Barcelona

Center: Matemàtiques

Date: 2002

Title: Malliavin derivability of the solution of a 3-dimensional stochastic wave equation perturbed by a spatially correlated noise

Authors: Lluís Quer-Sardanyons

University: Barcelona

Center: Matemàtiques

Date: 2002

Title: Malliavin calculus and applications to the Besov norm of the Brownian motion

Authors: Joao Miguel Espiguinha Guerra

University: Barcelona

Center: Matemàtiques

Date: 2003

Title: Applications of the Malliavin calculus to non-homogeneous diffusions

Authors: Iván Torrecilla Tarantino

University: Barcelona

Center: Matemàtiques

Date: 2004

Title: Fórmulas de Clark-Ocone

Authors: Salvador Ortiz Latorre

University: Barcelona

Center: Matemàtiques

Date: 2004

Title: The stochastic wave equation: study of the law and approximations

Authors: Quer-Sardanyons, L.

University: Universidad de Barcelona

Center: Matemàtiques

Date: 2005 **Qualification:** Excellent Cum Laude

Title: Teoria de grans desviacions: introducció i exemples

Authors: Víctor Ortiz

University: Barcelona

Center: Matemàtiques

Date: 2008

Title: Some contributions on stochastic partial differential equations and multiple stochastic integrals

Authors: Iván Torrecilla

University: Barcelona

Center: Matemàtiques

Date: 2009 **Qualification:** Excellent Cum Laude

Title: Stochastic PDEs and hitting probabilities

Authors: Maria Teresa Naranjo del Val

University: Barcelona

Center: Matemàtiques

Date: 2010

Title: Principi de grans desviacions per a l'equació en derivades parcials estocàstica d'ones en dimensió espacial 3

Authors: Víctor Ortiz López

University: Barcelona

Center: Matemàtiques

Date: 2012 **Qualification:** Excellent Cum Laude

Title: Support theorems for non-linear stochastic wave equations in spatial dimension three

Authors: Francisco Javier Delgado Vences

University: Barcelona

Center: Matemàtiques

Date: 2013 **Qualification:** Capable Cum Laude

Title: Contributions to Stochastic Integration and Stochastic Partial Differential Equations

Authors: André Suess

University: Barcelona

Center: Matemàtiques

Date: 2014 **Qualification:** Excellent Cum Laude

Title: Rough path analysis: an introduction

Authors: Juan Carlos Cantero Gardeño

University: Universitat de Barcelona

Center: Matemàtiques

Date: 2016

Title: Càlcul estocàstic per a semimartingales i temps local

Authors: de la Torre, V.

University: Barcelona

Center: Matemàtiques i Informàtica

Date: 2017 **Qualification:** With Honours

Title: Processos estocàstics aplicats a teoria de cues

Authors: Gnutti Sandiumenge, G.

University: Barcelona

Center: Matemàtiques i Informàtica

Date: 2018 **Qualification:** Notable

Title: Una introducció a les equacions en derivades parcials estocàstiques

Authors: de la Torre i Estévez, V.

University: Barcelona

Center: Matemàtiques i Informàtica

Date: 2018 **Qualification:** Excellent

Title: El movimiento browniano como límite del paseo aleatorio: el teorema de Donsker.

Authors: Marta Pitarch Ferreiro

University: Universitat de Barcelona

Center: Matemàtiques i Informàtica

Date: 2019 **Qualification:** Notable

Title: Basics of Malliavin Calculus

Authors: David Capilla Guilarte

University: Universitat de Barcelona

Center: Matemàtiques i Informàtica

Date: 2019 **Qualification:** With Honours

Title: Large Deviations
Authors: Oriol Zamora Font
University: Barcelona
Center: Matemàtiques i Informàtica
Date: 2020 **Qualification:** Excellent

Title: Processos estocàstics de rami cació i aplicacions a problemes de la COVID 19
Authors: Júlia Loncà Castellnou
University: Universitat de Barcelona
Center: Matemàtiques i Informàtica
Date: 2021 **Qualification:** Notable

Title: From the classical to the stochastic heat equation
Authors: Jordi Petchamé Guerrero
University: Universitat de Barcelona
Center: Matemàtiques i Informàtica
Date: 2021 **Qualification:** Excellent Cum Laude

Title: Teorema del límit central: Extensions i aplicacions
Authors: Guillem Carbó Torrents
University: Barcelona
Center: Matemàtiques i Informàtica
Date: 2022 **Qualification:** Excellent

Title: Hitting probabilities for g-anisotropic Gaussian random fields
Authors: Adrián Hinojosa Calleja
University: Universitat de Barcelona
Date: 22/04/2022 **Qualification:** Excellent Cum Laude

Other Activities

Date: 1974 -

Activity title: Member of the Catalan Mathematical Society

Ranking: Member of Institution

Date: 1980 -

Activity title: Referee for (among others): Annals of Probability, Bernoulli, Electronic Journal of Probability, Stochastic Processes and their Applications, Potential Analysis, Stochastics and Stochastics Reports, Annales de l'Institut Henri Poincaré, TEST, Collectanea Mathematica, Probability Theory and Related Fields, Publicacions Matemàtiques, Statistics and Probability Letters, Studia Matemática, Transactions of the American Mathematical Society, Applied Mathematics and Optimization, SIAM Journal on Mathematical Analysis.

Ranking: Review of papers for journals

Date: 1980 - 2006

Activity title: Reviewer of Mathematical Reviews

Ranking: Not specified

Date: 1981 -

Activity title: Member of The American Mathematical Society

Ranking: Member of Institution

Date: 1985 -

Activity title: Referee for (among others) Austrian Science Fund (FWF, Austria), Czech Science Foundation, DGICYT, European Research Council, European Science Foundation, FECYT, MUST (Italia), National Science Foundation (USA), Swiss National Foundation for Scientific Research.

Ranking: Elaboration of Comissioned Technical Reports

Date: 1996 -

Activity title: Member of The European Mathematical Society

Ranking: Member of Institution

Date: 2000 -

Activity title: Member of the Royal Spanish Mathematical Society

Ranking: Member of Institution

Date: 2002 -

Activity title: Member of the Bernoulli Society for Mathematical Statistics and Probability

Ranking: Member of Institution

Date: 2002 -

Activity title: Member of The Institute of Mathematical Statistics

Ranking: Member of Institution

Date: 2006 - 2009

Activity title: Reviewer of Zentralblatt Math. (ZbMath)

Ranking: Not specified

Date: 2010 -

Activity title: Member of The International Association for Mathematical Physics

Ranking: Member of Institution

Date: 03/01/2018 -

Activity title: Membre de la Comissió de Projectió Social de la Real Acadèmia de Ciències i Arts de Barcelona.

Scope: Local

Ranking: Member of Institution

Funding Entities: Reial Acadèmia de Ciències i Arts de Barcelona.

Date: 08/02/2019 -

Activity title: Secretaria de la Secció 1a. (Matemàtiques i Astronomia) de la Reial Acadèmia de Ciències i Arts de Barcelona

Scope: Local

Ranking: Position

Funding Entities: Reial Acadèmia de Ciències i Arts de Barcelona

Date: 01/09/2021 - 30/11/2022

Activity title: Secretària de la Secció de Ciències i Tecnologia.

Scope: State

Ranking: Position

Funding Entities: Institut d'Estudis Catalans

Date: 20/10/2022 -

Activity title: Directora de la Secció 1^a (Matemàtiques i Astronomia) de la RACAB

Scope: Local

Ranking: Position

Funding Entities: Reial Acadèmia de Ciències i Arts de Barcelona

Conferences

Title: Application de Calcul de Malliavin aux EDS sur le plan

Locality: Paris **Country:** FRANCE

Date: 1984

Title of the event: Seminaire sur le Contrôle Stochastique

Title: Variations produit pour les martingales à deux indices

Locality: Marseille-Luminy **Country:** FRANCE

Date: 1985

Title of the event: Seminaire de Probabilités

Title: Local time for two-parameter martingales

Locality: Silivri **Country:** TURKEY

Date: 1986

Title of the event: First Workshop on Stochastic Analysis

Title: Time reversal for diffusions

Locality: Chapel Hill **Country:** UNITED STATES

Date: 1987

Title of the event: Seminar of the Center for Stochastic Processes

Title: Time reversal for infinite dimensional diffusions

Locality: Angers **Country:** FRANCE

Date: 1987

Title of the event: Journées de Calcul Stochastique

Title: Aplic. del Cálculo de Malliavin al estudio de la densidad de la ley de la solución de las Ec. difer. Estoc.

Locality: Madrid **Country:** SPAIN

Date: 1987

Title of the event: Seminario del Departamento de Matemáticas de la Universidad Autónoma de Madrid

Title: Aplicaciones del cálculo de Malliavin al estudio de la densidad de la ley de la solución de las ecuaciones diferenciales estocásticas

Locality: Madrid **Country:** SPAIN

Date: 1987

Title of the event: Seminario del departamento de matemáticas de la Universidad Autónoma de Madrid

Title: Stochastic derivation of diffusions with boundary conditions

Locality: Silivri **Country:** TURKEY

Date: 1988

Title of the event: Second Workshop on Stochastic Analysis

Title: Aplicaciones del cálculo de Malliavin al problema de la inversión del tiempo para difusiones

Locality: Montevideo **Country:** URUGUAY

Date: 1989

Title of the event: Seminario del Instituto de Matemáticas

Title: Anticipating Stochastic Calculus
Locality: Catania **Country:** ITALY
Date: 1989
Title of the event: Seminario di Probabilità

Title: Infinite dimensional SDE: Smoothness of the solution
Locality: Roma **Country:** ITALY
Date: 1989
Title of the event: Seminario di Probabilità

Title: Small perturbations for anticipating dynamical systems
Locality: Silivri **Country:** TURKEY
Date: 1990
Title of the event: Third Workshop on Stochastic Analysis

Title: Large deviations for some classes for anticipating SDE
Locality: Kiev **Country:** USSR
Date: 1990
Title of the event: Probability Seminar in the Ukranian University of Sciencies

Title: Large deviations for some classes of anticipating SDE
Locality: Kiev **Country:** USSR
Date: 1990
Title of the event: Probability Seminar in the Ukranian University of Sciencies

Title: Semimartingale properties of the Skorohod integral
Locality: Trento **Country:** ITALY
Date: /01/1990
Title of the event: Workshop on Stochastic Differential Equations and Applications

Title: Grandes déviations pour des équations anticipantes
Locality: Saint-Flour **Country:** FRANCE
Date: /08/1990
Title of the event: École d'été de Probabilités

Title: Composition of large deviation principles and applications to anticipating SDE
Locality: Irvine, CA **Country:** UNITED STATES
Date: 1991
Title of the event: Probability Seminar

Title: Cálculo estocástico anticipativo
Locality: Santander **Country:** SPAIN
Date: /02/1991
Title of the event: Seminario del Departamento de Matemáticas

Title: A support theorem for a SPDE of hyperbolic type
Locality: Oslo **Country:** NORWAY
Date: 1992
Title of the event: Fourth Workshop on Stochastic Analysis

Title: Infinite dimensional stochastic flows
Locality: Paris **Country:** FRANCE
Date: 1992
Title of the event: Third European Symposium on Probability and Analysis

Title: Some extensions of the Hu-Meyer formula
Locality: Paris **Country:** FRANCE
Date: 1993
Title of the event: Colloque de Probabilités Numériques

Title: Support theorem for a SPDE of parabolic type
Locality: Ascona **Country:** SWITZERLAND
Date: 1993
Title of the event: Seminar on Stochastic Analysis, Random Fields and Applications

Title: Support theorems for stochastic partial differential equations
Locality: Lisboa **Country:** PORTUGAL
Date: 1993
Title of the event: Fourth Symposium on Probability and Analysis

Title: A new method for proving support theorems
Locality: Pisa **Country:** ITALY
Date: 1993
Title of the event: Estancia científica

Title: Support theorems for spde's
Locality: Edinburgh **Country:** UNITED KINGDOM
Date: 1994
Title of the event: Meeting on spde's

Title: Small perturbations for spde's
Locality: Luminy **Country:** FRANCE
Date: 1994
Title of the event: Conference on spde's and random media

Title: Spde's: Approximation and support
Locality: Ithaca (Nueva York) **Country:** UNITED STATES
Date: 1994
Title of the event: Workshop: Women in Probability

Title: Recent progress in spde's

Locality: Storrs (Connecticut) **Country:** UNITED STATES

Date: 1994

Title of the event: Mathematics Colloquium. University of Connecticut

Title: Positivity of the density and Varadhan estimates for spde's

Locality: Warwick **Country:** UNITED KINGDOM

Date: 1995

Title of the event: Workshop on Stochastic Evolution Equations as Dynamical Systems. University of Warwick

Title: Malliavin calculus and some applications

Locality: Lausanne **Country:** SWITZERLAND

Date: 01/12/1995

Title of the event: Meeting of the Swiss Mathematical Society

Title: Points of positive density for spde's

Locality: Los Angeles **Country:** UNITED STATES

Date: 1996

Title of the event: Workshop/School on SPDE's, Theory and Applications. University of Southern California

Title: Cálculo de Malliavin y algunas aplicaciones

Locality: Valladolid **Country:** SPAIN

Date: 1996

Title of the event: Seminario del Departamento de Estadística

Title: Some Problems on Stochastic Differential Equations with Boundary Conditions

Locality: Ascona **Country:** SWITZERLAND

Date: 1996

Title of the event: Second Seminar on Stochastic Analysis, Random Fields and Applications

Title: Stochastic Differential Equation with Boundary Conditions: Smoothness of the Law

Locality: Geilo **Country:** NORWAY

Date: 1996

Title of the event: 6th Workshop on Stochastic Analysis

Title: Caos de Wiener i aplicacions

Locality: Barcelona (Soc. Cat. Matemat) **Country:** SPAIN

Date: 1997

Title of the event: Conferència inaugural del curs a la Societat Catalana de Matemàtiques

Title: A Wiener-Chaos approach to the expansion of densities

Locality: Univ. of Southern Cal. **Country:** UNITED STATES

Date: 1997

Title of the event: Seminar at the University of Southern California

Title: Composition of flows with random vectors: regularity of the law

Locality: Viña del Mar **Country:** CHILE

Date: 1997

Title of the event: Conference on Stochastic Processes and their Applications

Title: Development of the density: A Wiener-Chaos approach

Locality: Levico Terme **Country:** ITALY

Date: 1997

Title of the event: Stochastic Partial Differential Equations and Applications

Title: A two-dimensional stochastic wave equation: smoothness of the law

Locality: Math. Sc. Research Inst. Berk. **Country:** UNITED STATES

Date: 1997

Title of the event: Workshop on Infinite Dimensional Stochastic Analysis

Title: Small perturbations for a stochastic heat equation: asymptotics of the density

Locality: Padova **Country:** ITALY

Date: 1998

Title of the event: Convegno Nazionale: Processi stocastici ed applicazioni

Title: A support theorem for a two dimensional wave equation

Locality: Varsovia (Banach Centre) **Country:** POLAND

Date: 1998

Title of the event: Seminar at the Mathematical Institute, Polish Academy of Sciences

Title: Developpement de la densité: Applications aux edps

Locality: Paris (Lab. Probabilités) **Country:** FRANCE

Date: 1998

Title of the event: Séminaire de Probabilités

Title: A two-dimensional wave equation: Approximation and support

Locality: Marrakech **Country:** MOROCCO

Date: 1998

Title of the event: Second Moroccan Conference on Probabilities and Stochastic Analysis

Title: Stochastic wave equations with multidimensional space parameter

Locality: Lisboa **Country:** PORTUGAL

Date: 1999

Title of the event: Stochastic Analysis and Mathematical Physics

Title: The stochastic heat equation: Asymptotics of the density

Locality: Durham **Country:** UNITED KINGDOM

Date: 1999

Title of the event: London Mathematical Society Durham Symposium on Stochastic Analysis

Title: Path behaviour of linear spde's

Locality: Ascona **Country:** SWITZERLAND

Date: 1999

Title of the event: Third Seminar on Stochastic Analysis, Random Fields and Applications

Title: Hölder properties of some classes of SPDEs

Locality: Levico Terme **Country:** ITALY

Date: 04/01/2000

Title of the event: Workshop on stochastic differential equations and applications

Title: Hölder properties of some classes of spde's

Locality: Levico **Country:** ITALY

Date: 11/01/2000

Title of the event: Workshop on Stochastic Differential Equations and Applications

Title: Modelización estocástica de sistemas evolutivos

Locality: Madrid **Country:** SPAIN

Date: 27/01/2000

Title of the event: Congreso de la Real Sociedad Matemática española

Title: Stochastic differential equations with delay

Locality: Berna **Country:** SWITZERLAND

Date: 2001

Title of the event: Swiss Probability Seminar

Title: Logarithmic estimates for the density of hypoelliptic two-parameter diffusions

Locality: Oberwolfach **Country:** GERMANY

Date: 2001

Title of the event: Stochastic evolution equations and applications

Title: Applications of Malliavin Calculus to SPDE's

Locality: Padova **Country:** ITALY

Date: 2001

Title of the event: Probability Seminar

Title: Stochastic evolution systems: path properties

Locality: Pescara **Country:** ITALY

Date: /01/2001

Title of the event: Seminar at the Dipartimento di Scienze della Università G. D'Annunzio

Title: Evolucions aleatòries: alguns problemes matemàtics de la seva modelització

Locality: Sabadell **Country:** SPAIN

Date: /04/2001

Title of the event: Cicle: Models matemàtics en la ciència i en la societat

Title: Stochastic differential equations with delay: Density estimates

Locality: Berna **Country:** SWITZERLAND

Date: /05/2001

Title of the event: Swiss Probability Seminar

Title: A stochastic wave equation in dimension $d=3$: existence of density

Locality: Ascona **Country:** SWITZERLAND

Date: 2002

Title of the event: 4th Seminar on stochastic analysis, random fields and applications

Title: Modelos de evolución aleatoria

Locality: Valencia **Country:** SPAIN

Date: 2002

Title of the event: Cuartas Jornadas de Investigación y Fomento de la Multidisciplinariedad

Title: Ondes stochastiques

Locality: París **Country:** FRANCE

Date: 2002

Title of the event: Colloquium Mathématiques Appliquées. Université Paris V

Title: Non autonomous spde's: path regularity of the solution

Locality: Barcelona **Country:** SPAIN

Date: 2002

Title of the event: STOCHINEQ

Title: a stochastic wave equation in dimension $d=3$: existence of density

Locality: Ascona **Country:** SWITZERLAND

Date: 22/05/2002

Title of the event: 4th Seminar on Stochastic Analysis, Random Fields and Applications

Title: Non autonomous spde's: Hölder-Sobolev regularity of the solutions

Locality: Oslo **Country:** NORWAY

Date: 30/05/2002

Title of the event: Seminar at the Mathematics Department

Title: Non autonomous spde's: path regularity of the solution

Locality: Bellaterra **Country:** SPAIN

Date: 20/06/2002

Title of the event: STOCHINEQ

Title: Three-dimensional stochastic wave equation

Locality: Tromsø **Country:** NORWAY

Date: 2003

Title of the event: The arctic workshop on stochastic analysis

Title: Stochastic waves

Locality: Krakow **Country:** POLAND

Date: /05/2003

Title of the event: Seminar on Dynamical Systems. (Institut of Mathematics. Jagellonian University)

Title: Hölder-Sobolev properties of the solution of the stochastic wave equation in spatial dimension three

Locality: Levico Terme **Country:** ITALY

Date: 2004

Title of the event: 7th International meeting on SPDEs and applications

Title: Regularity properties of the trajectories of a class of non-linear SPDEs that are second order in time

Locality: Helsinki **Country:** FINLAND

Date: 2004

Title of the event: New techniques in applied stochastics

Title: Propriétés de Hölder-Sobolev de la solution de l'équation des ondes stochastique en dimension $d=3$

Locality: Université Paris I, SAMOS-MATI **Country:** FRANCE

Date: 30/01/2004

Title of the event: Séminaire de probabilités

Title: Ondas aleatorias: Un compromiso entre determinismo y azar

Locality: Universidad Autónoma de Madrid **Country:** SPAIN

Date: 22/10/2004

Title of the event: Coloquium del Departamento de Matemáticas

Title: Small perturbations of rough paths of fractional Brownian motion

Locality: Santa Barbara **Country:** UNITED STATES

Date: 2005

Title of the event: 30th SPA

Title: Large deviations estimates for rough paths of fractional Brownian motion

Locality: Oslo **Country:** NORWAY

Date: 2005

Title of the event: Conference in honour of Bernt Øksendal

Title: Stochastic calculus of variations and stochastic partial differential equations

Locality: Oslo **Country:** NORWAY

Date: 2005

Title of the event: The 2005 Abel Symposium: Stochastic Analysis and Applications

Title: A lattice scheme for an elliptic SPDE

Locality: Bielefeld **Country:** GERMANY

Date: 2005

Title of the event: Stochastic modeling in sciences: SPDEs and random media II

Title: A large deviation principle for rough paths lying above the fractional Brownian motion

Locality: Reykjavik **Country:** ICELAND

Date: 2005

Title of the event: 2nd Icelandic probability meeting

Title: Sample paths of second order SPDEs

Locality: Bielefeld **Country:** GERMANY

Date: 2005

Title of the event: Stochastic modeling in sciences: stochastic partial differential equations and random media

Title: An approximation scheme for the stochastic wave equation

Locality: Ascona **Country:** SWITZERLAND

Date: 2005

Title of the event: Stochastic analysis, random fields and applications

Title: Rough paths lying above the reproducing kernel Hilbert space of fractional Brownian motion

Locality: Nancy **Country:** FRANCE

Date: 03/02/2005

Title of the event: Séminaire de probabilités (Institut Élie Cartan)

Title: SPDEs second order in time and its sample paths

Locality: Oxford **Country:** ENGLAND

Date: 27/11/2006

Title of the event: Stochastic Analysis Seminar Series (Mathematical Institute, University of Oxford)

Title: Three-dimensional stochastic waves

Locality: Stockholm **Country:** SWEDEN

Date: 07/02/2007

Title of the event: Analysis Seminar (KTH-Stockholm)

Title: Étude de la densité de la solution d'une équation des ondes

Locality: Nancy **Country:** FRANCE

Date: 03/05/2007

Title of the event: Séminaire de Probabilités (Institut Elie Cartan, Université Nancy I)

Title: A class of stochastic partial differential equations driven by a fractional Brownian motion

Locality: Linköping **Country:** SWEDEN

Date: 26/09/2007

Title of the event: Mathematics Colloquium (Linköping Universitet)

Title: Probability laws of stochastic waves

Country: SWEDEN

Date: 06/12/2007

Title of the event: The Statistics Seminar (Chalmers Universitet)

Title: Hitting probabilities with applications to stochastic waves

Locality: Sevilla **Country:** SPAIN

Date: 07/10/2010

Title of the event: One-day workshop on stochastic processes and applications

Title: A variational approach to large deviations for stochastic waves

Locality: Évry **Country:** FRANCE

Date: 19/01/2011

Title of the event: Maximum principles, fractional diffusion and differential or integral inequalities for deterministic and stochastic PDEs

Title: Hitting probabilities for systems of stochastic partial differential equations

Locality: Lahore **Country:** PAKISTAN

Date: 10/02/2011

Title of the event: 5th World Conference on 21st Century Mathematics

Title: Hitting probabilities for systems of non-linear stochastic wave equations in spatial dimension $k=1,2,3$

Locality: Londres **Country:** ENGLAND

Date: 15/02/2011

Title of the event: Probability Seminar

Title: Deterministic sets hit by random paths

Locality: Madrid **Country:** SPAIN

Date: 04/03/2011

Title of the event: Seminario ICMAT

Title: Measuring the chances for deterministic sets to be visited by random sample paths

Locality: Brasov **Country:** ROMANIA

Date: 02/07/2011

Title of the event: The 7th Congress of Romanian Mathematicians

Title: A Large Deviation Principle for a Stochastic Wave Equation

Locality: Vancouver **Country:** CANADA

Date: 22/07/2011

Title of the event: ICIAM 2011

Title: Chances for deterministic sets to be hit by random trajectories

Locality: Moscow **Country:** RUSSIAN FEDERATION

Date: 22/08/2011

Title of the event: ISAAC 2011

Title: An overview of Malliavin Calculus: origins and recent developments

Locality: Lausanne **Country:** SWITZERLAND

Date: /02/2012

Title of the event: Journée de Rahm 2012

Title: Deterministic sets visited by random trajectories
Locality: Ljubljana **Country:** SLOVENIA
Date: 16/02/2012
Title of the event: Mathematics Seminar, University of Ljubljana

Title: A guided tour on Malliavin Calculus
Locality: Praga **Country:** CZECH REPUBLIC
Date: 29/03/2012
Title of the event: Mathematics Colloquium, Faculty of Mathematics and Physics, Charles University Prague

Title: Visiting sets with random trajectories
Locality: Heidelberg **Country:** GERMANY
Date: 07/05/2012
Title of the event: Ladyzhenskaya Lecture

Title: Measuring the probability that random trajectories hit a deterministic set
Locality: Turí **Country:** ITALY
Date: 11/05/2012
Title of the event: Colloquium, Dipartimento di Scienze Matematiche, Politecnico di Torino

Title: The support in Hölder norm of a wave equation in dimension three
Locality: Cambridge **Country:** UNITED KINGDOM
Date: /09/2012
Title of the event: Stochastic PDEs (Conference. Newton Institute for Mathematical Sciences

Title: A support theorem in Hölder norm for a stochastic wave equation
Locality: Providence, Rhode Island **Country:** UNITED STATES
Date: /10/2012
Title of the event: Uncertainty Quantification, ICERM, Brown University

Title: La probabilitat que un conjunt sigui visitat per trajectòries d'ones aleatòries
Locality: Barcelona **Country:** SPAIN
Date: 14/02/2013
Title of the event: Seminari d'EDPS's i Aplicacions

Title: A characterization of the topological support of the law of a stochastic wave equation
Locality: Washington **Country:** UNITED STATES
Date: 13/03/2013
Title of the event: Probability Seminar, Department of Mathematics, Maryland University

Title: AMC 2013 Forum for Organizing the Mathematical Union of Asia; Why and How?
Locality: Busan **Country:** REPUBLIC OF KOREA
Date: 02/07/2013
Title of the event: Asian Mathematical Conference 2013

Title: Small perturbations of the densities of SPDEs driven by spatially correlated noise

Locality: Levico Terme **Country:** ITALY

Date: /01/2014

Title of the event: Stochastic Partial Differential Equations and Applications IX

Title: Approximations and support of Wiener functionals: applications to stochastic waves

Locality: Londres **Country:** UNITED KINGDOM

Date: 06/03/2014

Title of the event: London Analysis and Probability Seminar

Title: Support theorem for a stochastic wave equation in dimension three

Locality: Barcelona **Country:** SPAIN

Date: 25/06/2014

Title of the event: Barcelona GSE Summer Forum: STATISTICS, JUMP PROCESSES AND MALLIAVIN CALCULUS: RECENT APPLICATIONS

Title: Absolute Continuity for SPDEs with irregular fundamental solution

Locality: Oslo **Country:** NORWAY

Date: 17/09/2014

Title of the event: Stochastics of Environmental and Financial Economics

Title: Some aspects of potential theory for solutions to SPDEs

Locality: Barh **Country:** UNITED KINGDOM

Date: 13/03/2015

Title of the event: Landscapes in Mathematical Sciences. Mathematics Department Colloquium

Title: Ja he aconseguit un doctorat en matemàtiques! I ara què?

Locality: Bellaterra **Country:** SPAIN

Date: 12/07/2016

Title of the event: Jornada de seguiment de l'Escola de Doctorat de Matemàtiques de la UAB

Title: Densities for nonlinear Gaussian functionals: from existence to some striking applications

Locality: Valladolid **Country:** SPAIN

Date: 27/10/2016

Title of the event: Ateneo IMUva. Instituto de Matemáticas. Universidad de Valladolid

Title: El Premi Abel: Una història d'èxit

Locality: Barcelona **Country:** SPAIN

Date: 03/11/2016

Title of the event: Conferència inaugural del curs 2016-2017. Societat Catalana de Matemàtiques

Title: A walk through Malliavin Calculus: from the initial motivations to recent developments

Locality: Dresden **Country:** FEDERAL REPUBLIC OF GERMANY

Date: 11/01/2017

Title of the event: Dresdner Mathematisches Seminar

Title: A gentle introduction to stochastic partial differential equations

Locality: Padova **Country:** ITALY

Date: 08/03/2018

Title of the event: Colloquia Patavina. Università degli Studi di Padova. Dipartimento di Matematica

Title: L'indeterminisme en el càlcul i en la modelització matemàtica

Locality: Barcelona **Country:** SPAIN

Date: 14/05/2018

Title of the event: Discurs de presentació com a membre numerària de la Secció dde Ciències i Tecnologia de l'Institut d'Estudis Catalans

Title: Deambular amb trajectòries d'equacions en derivades parcials estocàstiques

Locality: Barcelona **Country:** SPAIN

Date: 17/01/2019

Title of the event: Recepció a l'Acadèmia de Ciències i Arts de Barcelona com a acadèmica numerària

Title: Stochastic partial differential equations: a gentle introduction with challenging problems

Locality: Bilbao **Country:** SPAIN

Date: 22/05/2019

Title of the event: BCAM-EHU Colloquium in Mathematics

Title: A stochastic wave equation with super-linear coefficients

Locality: Lausanne **Country:** SWITZERLAND

Date: 03/12/2019

Title of the event: EPFL Probability Seminar

Title: Random modelling with stochastic partial differential equations.

Locality: One-world event **Country:** SUDAN

Date: 22/07/2020

Title of the event: African Mathematics Seminar. Virtual, via zoom <https://sites.google.com/view/africa-math-seminar>

Title: Stochastic wave equations with super-linear coefficients.

Locality: Oslo **Country:** NORWAY

Date: 16/10/2020

Title of the event: STAR - STochasticS And Risk Online Seminars

<https://www.mn.uio.no/math/english/research/projects/storm/events/seminars/star-online-seminars/>

Title: Global existence for stochastic waves with non-linear coefficients

Locality: Edinburgh (virtual) **Country:** UNITED KINGDOM

Date: 04/11/2020

Title of the event: One World Stochastic Numerics and Inverse Problems Seminar Series

Title: Procesos gaussianos anisotrópicos: Probabilidades de estancia y aplicaciones a ecuaciones en derivadas parciales estocásticas

Locality: virtual **Country:** MEXICO

Date: 01/02/2021

Title of the event: Seminario de probabilidad hispanohablante

Title: Global solutions to stochastic wave equations with superlinear coefficients

Locality: Warwick-Bristol-London

Country: UNITED KINGDOM

Date: 09/03/2022

Title of the event: Warwick-Bristol-Queen Mary Probability Seminar (online format)

Title: Mathematics in the real World

Locality: Edinburgh

Country: UNITED KINGDOM

Date: 31/03/2022

Title of the event: EMS 30th Anniversary Meeting

Title: Modelling with noise

Locality: Bandung

Country: INDONESIA

Date: 01/07/2022

Title of the event: Mathematics Distinguished Lecture series 2022 Institut Teknologi Bandung

Title: L'esfera browniana: un objecte de l'univers aleatori

Locality: Barcelona

Country: SPAIN

Date: 15/12/2022

Title of the event: Treball de torn. Reial Acadèmia de Ciències i Arts de Barcelona

Title: I si Einstein no hagués redescobert el moviment brownià?

Locality: Barcelona

Country: SPAIN

Date: 16/01/2024

Title of the event: Jornada Einstein i l'actualitat de les seves contribucions. Institut d'Estudis Catalans

Participation in congresses

Authors: D. Nualart, Sanz-Solé, M.

Title: Intégrales stochastiques par rapport au processus de Wiener à deux paramètres

Participation Type: Invited conference

Congress: Ecole d'Été de Calcul des Probabilités

Publication: Ann. Sci. de l'Université de Clermont, 61, 89-99 (1997)

Number of authors: 1 **National / International:** International

City: Saint-Flour **Country:** FRANCE **Date:** 1976

Order: 1 **Identifiant:** 761206

Authors: Nualart, D.; Sanz-Solé, M.

Title: Fórmula de diferenciación de Itô para funciones brownianas de n parámetros

Participation Type: Invited conference

Congress: IV Jornadas Matemáticas Hispano-Lusitanas

Publication: Actas de las IV Jornadas Matemáticas Hispano-Lusitanas de Jaca 1977, 689-696. Zaragoza, 1980

Number of authors: 2 **National / International:** National

City: Jaca **Country:** SPAIN **Date:** 1977

Order: 2 **Identifiant:** 761176

Authors: Nualart, D.; Sanz-Solé, M.

Title: Caractérisation des martingales à deux paramètres indépendantes du chemin

Participation Type: Invited conference

Congress: Ecole d'Été de Calcul des Probabilités

Publication: Ann. Sci. de l'Université de Clermont, 67, 96-104, (1979)

Number of authors: 2 **National / International:** International

City: Saint-Flour **Country:** FRANCE **Date:** 1978

Order: 3 **Identifiant:** 761177

Authors: Nualart, D.; Sanz-Solé, M.

Title: A singular stochastic integral equation

Participation Type: Invited conference

Congress: Third Vilnius Conference on Probability Theory and Mathematical Statistics

Number of authors: 2 **National / International:** International

City: Vilnius **Country:** LITHUANIA **Date:** 1981

Order: 4 **Identifiant:** 761178

Authors: Sanz-Solé, M.

Title: Application du calcul de Malliavin aux EDS sur le plan

Participation Type: Invited conference

Congress: Séminaire sur le contrôle Stochastique

Number of authors: 1 **National / International:** International

City: Paris **Country:** FRANCE **Date:** 1984

Order: 5 **Identifiant:** 690758

Authors: Sanz-Solé, M.

Title: Variations produit pour les martingales à deux paramètres

Participation Type: Invited conference

Congress: Journées de Probabilités

Number of authors: 1 **National / International:** International

City: Marseille-Luminy **Country:** FRANCE **Date:** 1985

Order: 6 **Identifiant:** 690759

Authors: Sanz-Solé, M.

Title: Local time for two-parameter martingales

Participation Type: Invited conference

Congress: First Workshop on Stochastic Analysis

Number of authors: 1 **National / International:** International

City: Silivri **Country:** TURKEY **Date:** 1986

Order: 7 **Identifiant:** 690761

Authors: Sanz-Solé, M.

Title: Conferencia invitada

Participation Type: Speech

Congress: Journées de Probabilités

Number of authors: 1 **National / International:** International

City: Marseille-Luminy **Country:** FRANCE **Date:** 1986

Order: 8 **Identifiant:** 690760

Authors: Sanz-Solé, M.

Title: Time reversal for infinite dimensional diffusions

Participation Type: Invited conference

Congress: Journées de Calcul Stochastique

Number of authors: 1 **National / International:** International

City: Angers **Country:** FRANCE **Date:** 1987

Order: 9 **Identifiant:** 690762

Authors: Sanz-Solé, M.

Title: Conferencia invitada

Participation Type: Speech

Congress: Seminar on Stochastic Processes

Number of authors: 1 **National / International:** International

City: Chapel Hill **Country:** UNITED STATES **Date:** 1987

Order: 10 **Identifiant:** 690763

Authors: Sanz-Solé, M.

Title: Stochastic derivation of diffusions with boundary conditions

Participation Type: Invited conference

Congress: Second Workshop on Stochastic Analysis

Number of authors: 1 **National / International:** International

City: Silivri **Country:** TURKEY **Date:** 1988

Order: 11 **Identifiant:** 690766

Authors: Sanz-Solé, M.
Title: Organizador
Participation Type: Speech
Congress: Séminaire de Probabilités XXIII
Number of authors: 1 **National / International:** National
City: Barcelona **Country:** SPAIN **Date:** 1988
Order: 12 **Identifier:** 690765

Authors: Sanz-Solé, M.
Title: Curso
Participation Type: Speech
Congress: VIII Escuela de Invierno de Probabilidad y Estadística
Number of authors: 1 **National / International:** International
City: Santiago **Country:** CHILE **Date:** 1989
Order: 13 **Identifier:** 690767

Authors: Jolis, M.; Sanz-Solé, M.
Title: Nonadaptive stochastic calculus
Participation Type: Invited conference
Congress: XIV Spanish-Portuguese Conference on Mathematics
Publication: Proceedings of the XIV Spanish-Portuguese Conference on Mathematics, 891-895. Universidad de La Laguna. La Laguna, 1990
Number of authors: 2 **National / International:** International
City: Puerto de la Cruz **Country:** SPAIN **Date:** 1989
Order: 14 **Identifier:** 761180

Authors: Sanz-Solé, M.
Title: Grandes déviations pour des équations anticipantes
Participation Type: Invited conference
Congress: École d'été de Probabilités
Number of authors: 1 **National / International:** International
City: Saint-Flour **Country:** FRANCE **Date:** 1990
Order: 15 **Identifier:** 761179

Authors: Sanz-Solé, M.
Title: Semimartingale properties of the Skorohod integral
Participation Type: Invited conference
Congress: Workshop on Stochastic partial differential equations and applications
Number of authors: 1 **National / International:** International
City: Trento **Country:** ITALY **Date:** 1990
Order: 16 **Identifier:** 690764

Authors: Sanz-Solé, M.
Title: Small perturbations for antiipating dynamical systems
Participation Type: Invited conference
Congress: Third Workshop on Stochastic Analysis
Number of authors: 1 **National / International:** International
City: Silivri **Country:** TURKEY **Date:** 1990
Order: 17 **Identifier:** 690768

Authors: Sanz-Solé, M.
Title: Organizador
Participation Type: Speech
Congress: Barcelona Seminar on Stochastic Analysis
Number of authors: 1 **National / International:** National
City: Barcelona **Country:** SPAIN **Date:** 1991
Order: 18 **Identifier:** 690769

Authors: Sanz-Solé, M.
Title: Infinite dimensional stochastic flows
Participation Type: Invited conference
Congress: Third European Symposium on Probability and Analysis
Number of authors: 1 **National / International:** International
City: Paris **Country:** FRANCE **Date:** 1992
Order: 19 **Identifier:** 690770

Authors: Sanz-Solé, M.
Title: Support theorems for stochastic partial differential equations
Participation Type: Invited conference
Congress: Fourth European Symposium on Probability and Analysis
Number of authors: 1 **National / International:** International
City: Lisboa **Country:** PORTUGAL **Date:** 1993
Order: 20 **Identifier:** 691263

Authors: Sanz-Solé, M.
Title: Some extensions of the Hu-Meyer formula
Participation Type: Invited conference
Congress: Colloque de Probabilités Numériques
Number of authors: 1 **National / International:** International
City: Paris **Country:** FRANCE **Date:** 1993
Order: 21 **Identifier:** 691261

Authors: Sanz-Solé, M.
Title: A support theorem for a SPDE of hyperbolic type
Participation Type: Invited conference
Congress: Fourth Workshop on Stochastic Analysis
Number of authors: 1 **National / International:** International
City: Oslo **Country:** NORWAY **Date:** 1993
Order: 22 **Identifier:** 691262

Authors: Sanz-Solé, M.
Title: Support theorem for a SPDE of parabolic type
Participation Type: Invited conference
Congress: Seminar on Stochastic Analysis, Random Fields and Applications
Number of authors: 1 **National / International:** International
City: Ascona **Country:** SWITZERLAND **Date:** 1993
Order: 23 **Identifier:** 690771

Authors: Sanz-Solé, M.
Title: Spde's: Approximation and support
Participation Type: Invited conference
Congress: Workshop for Women in Probability
Number of authors: 1 **National / International:** International
City: Ithaca **Country:** UNITED STATES **Date:** 1994
Order: 24 **Identifier:** 691266

Authors: Sanz-Solé, M.
Title: Support theorems for spde's
Participation Type: Invited conference
Congress: Meeting on spde's I.C.M.S.
Number of authors: 1 **National / International:** International
City: Edinburgh **Country:** UNITED KINGDOM **Date:** 1994
Order: 25 **Identifier:** 691265

Authors: Sanz-Solé, M.
Title: Small perturbations for spde's
Participation Type: Invited conference
Congress: Conference on Spde's and Random Media
Number of authors: 1 **National / International:** International
City: Marseille-Luminy **Country:** FRANCE **Date:** 1994
Order: 26 **Identifier:** 691264

Authors: Sanz-Solé, M.
Title: Malliavin calculus and some applications
Participation Type: Invited conference
Congress: Meeting of the Swiss Mathematical Society
Number of authors: 1 **National / International:** International
City: Lausanne **Country:** SWITZERLAND **Date:** 1995
Order: 27 **Identifier:** 761185

Authors: Sanz-Solé, M.
Title: Positivity of the density and Varadhan estimates for spde's
Participation Type: Invited conference
Congress: Workshop on Stochastic Evolution Equations as Dynamical Systems Applications
Number of authors: 1 **National / International:** International
City: Warwick **Country:** UNITED KINGDOM **Date:** 1995
Order: 28 **Identifier:** 691267

Authors: Sanz-Solé, M.

Title: Stochastic differential equations with boundary conditions: smoothness of the law

Participation Type: Invited conference

Congress: 6th Workshop on Stochastic Analysis (Oslo-Silivri)

Number of authors: 1 **National / International:** International

City: Geilo **Country:** NORWAY **Date:** 1996

Order: 29 **Identifier:** 691270

Authors: Sanz-Solé, M.

Title: Points of positive density for spde's

Participation Type: Invited conference

Congress: Workshop/School on Stochastic Partial Differential Equations, Theory and Applications

Number of authors: 1 **National / International:** International

City: Los Ángeles **Country:** UNITED STATES **Date:** 1996

Order: 30 **Identifier:** 691271

Authors: Sanz-Solé, M.

Title: Some problems on stochastic differential equations with boundary conditions

Participation Type: Invited conference

Congress: Second Seminar on Stochastic Analysis, Random Fields and Applications

Number of authors: 1 **National / International:** International

City: Ascona **Country:** SWITZERLAND **Date:** 1996

Order: 31 **Identifier:** 691268

Authors: Sanz-Solé, M.

Title: Conferencia invitada

Participation Type: Speech

Congress: Colloque sur les équations différentielles stochastiques rétrogrades

Number of authors: 1 **National / International:** International

City: Le Mans **Country:** FRANCE **Date:** 1996

Order: 32 **Identifier:** 691269

Authors: Sanz-Solé, M.

Title: A two-dimensional stochastic wave equation: smoothness of the law

Participation Type: Invited conference

Congress: Infinite Dimensional Stochastic Analysis

Number of authors: 1 **National / International:** International

City: Berkeley **Country:** UNITED STATES **Date:** 1997

Order: 33 **Identifier:** 691274

Authors: Sanz-Solé, M.

Title: Development of the density: A Wiener-Chaos Approach

Participation Type: Invited conference

Congress: Stochastic Partial Differential Equations and Applications

Number of authors: 1 **National / International:** International

City: Levico Terme **Country:** ITALY **Date:** 1997

Order: 34 **Identifier:** 691273

Authors: Sanz-Solé, M.

Title: Composition of flows with random vectors: regularity of the law

Participation Type: Speech

Congress: 24th Conference on Stochastic Processes and their Applications (spa 24)

Number of authors: 1 **National / International:** International

City: Viña del Mar **Country:** CHILE **Date:** 1997

Order: 35 **Identifier:** 691272

Authors: Sanz-Solé, M.

Title: A two-dimensional wave equation: Approximation and support

Participation Type: Invited conference

Congress: Second Moroccan Conference on Probabilities and Stochastic Analysis

Number of authors: 1 **National / International:** International

City: Marrakech **Country:** MOROCCO **Date:** 1998

Order: 36 **Identifier:** 691276

Authors: Sanz-Solé, M.

Title: Small perturbations for a stochastic heat equation: asymptotics of the density

Participation Type: Invited conference

Congress: Convegno Nazionale: Processi stocastici ed applicazioni

Number of authors: 1 **National / International:** International

City: Padova **Country:** ITALY **Date:** 1998

Order: 37 **Identifier:** 691275

Authors: Sanz-Solé, M.

Title: Stochastic wave equations with multidimensional parameter

Participation Type: Invited conference

Congress: Stochastic Analysis and Mathematical Physics

Number of authors: 1 **National / International:** International

City: Lisboa **Country:** PORTUGAL **Date:** 1999

Order: 38 **Identifier:** 691280

Authors: Sanz-Solé, M.

Title: The stochastic heat equation: Asymptotics of the density

Participation Type: Invited conference

Congress: London Mathematical Society Durham Symposium on Stochastic Analysis

Number of authors: 1 **National / International:** International

City: Durham **Country:** UNITED KINGDOM **Date:** 1999

Order: 39 **Identifier:** 691278

Authors: Sanz-Solé, M.

Title: Path behavior of linear spde's

Participation Type: Invited conference

Congress: Third Seminar on Stochastic Analysis, Random Fields and Applications

Number of authors: 1 **National / International:** International

City: Ascona **Country:** SWITZERLAND **Date:** 1999

Order: 40 **Identifier:** 691277

Authors: Sanz-Solé, M.

Title: Hölder properties of some classes of spde's

Participation Type: Invited conference

Congress: Workshop on Stochastic Partial Differential Equations and Applications

Number of authors: 1 **National / International:** International

City: Levico Terme **Country:** ITALY **Date:** 2000

Order: 41 **Identifier:** 691282

Authors: Sanz-Solé, M.

Title: Young Researchers Meeting. Carrer path discussion

Participation Type: Round table

Congress: Bernoulli-IMS One World Symposium 2020

Number of authors: 1 **National / International:** International

City: Congrès virtual **Country:** GERMANY **Date:** 2000

Organizing Entity: Bernoulli Society

Comments: One of the six panelists

Order: 43 **Identifier:** 961178

Authors: Sanz-Solé, M.

Title: Modelización estocástica de sistemas evolutivos

Participation Type: Invited conference

Congress: Congreso de la Real Sociedad Matemática española

Number of authors: 1 **National / International:** National

City: Madrid **Country:** SPAIN **Date:** 2000

Order: 44 **Identifier:** 691281

Authors: Sanz-Solé, M.

Title: Stochastic differential equations with delay: Density estimates

Participation Type: Invited conference

Congress: Swiss Probability Seminar

Number of authors: 1 **National / International:** International

City: Berna **Country:** SWITZERLAND **Date:** 2001

Order: 45 **Identifier:** 761186

Authors: Sanz-Solé, M.

Title: Logarithmic estimates for the density of hypoelliptic two-parameter diffusions

Participation Type: Invited conference

Congress: Stochastic Evolution Equations and applications

Number of authors: 1 **National / International:** International

City: Oberwolfach **Country:** GERMANY **Date:** 2001

Order: 46 **Identifier:** 691279

Authors: Sanz-Solé, M.

Title: A stochastic wave equation in dimension $d=3$: existence of density

Participation Type: Invited conference

Congress: 4th Seminar on Stochastic Analysis, Random Fields and Applications

Number of authors: 1 **National / International:** International

City: Ascona **Country:** SWITZERLAND **Date:** 2002

Comments: Conferencia plenaria

Order: 47 **Identifier:** 691283

Authors: Sanz-Solé, M.

Title: The stochastic wave equation in dimension 3: density of the law of the solution

Participation Type: Invited conference

Congress: International Congress of Mathematicians

Number of authors: 1 **National / International:** International

City: Beijing **Country:** CHINA **Date:** 2002

Order: 48 **Identifier:** 761181

Authors: Sanz-Solé, M.

Title: Non autonomous spde's: path regularity of the solution

Participation Type: Speech

Congress: Stochineq

Number of authors: 1 **National / International:** National

City: Bellaterra **Country:** SPAIN **Date:** 2002

Order: 49 **Identifier:** 691284

Authors: Sanz-Solé, M.

Title: Three-dimensional stochastic wave equation

Participation Type: Invited conference

Congress: The Arctic Workshop on Stochastic Analysis

Number of authors: 1 **National / International:** International

City: Tromsø **Country:** NORWAY **Date:** 2003

Order: 50 **Identifier:** 761187

Authors: Sanz-Solé, M.

Title: Regularity properties of the trajectories of a class of non-linear SPDEs that are second order in time

Participation Type: Invited conference

Congress: New Techniques in Applied Stochastics

Number of authors: 1 **National / International:** International

City: Helsinki **Country:** FINLAND **Date:** 2004

Order: 51 **Identifier:** 761191

Authors: Sanz-Solé, M.

Title: Hölder-Sobolev properties of the solution of the stochastic wave equation in spatial dimension three

Participation Type: Invited conference

Congress: 7th International Meeting on SPDEs and Applications

Number of authors: 1 **National / International:** International

City: Levico Terme **Country:** ITALY **Date:** 2004

Order: 52 **Identifier:** 761188

Authors: Sanz-Solé, M.

Title: Hölder-Sobolev properties of the solution of the stochastic wave equation in spatial dimension three

Participation Type: Invited conference

Congress: 6th World Congress of the Bernoulli Society for Mathematical Statistics and Probability and 67th Annual meeting of the Institute of Mathematical Sciences

Number of authors: 1 **National / International:** International

City: Barcelona **Country:** SPAIN **Date:** 2004

Order: 53 **Identifier:** 761190

Authors: Sanz-Solé, M.

Title: Hölder-Sobolev properties of the solution of the stochastic wave equation in spatial dimension three

Participation Type: Poster

Congress: 4th European Congress of Mathematics

Number of authors: 1 **National / International:** International

City: Stockholm **Country:** SWEDEN **Date:** 2004

Order: 54 **Identifier:** 761189

Authors: Sanz-Solé, M.

Title: An approximation scheme for the stochastic wave equation

Participation Type: Invited conference

Congress: Seminar on Stochastic Analysis, Random Fields and Applications

Number of authors: 1 **National / International:** International

City: Ascona **Country:** SWITZERLAND **Date:** 2005

Comments: Conferencia plenaria

Order: 55 **Identifier:** 761194

Authors: Sanz-Solé, M.

Title: Large deviations estimates for rough paths of fractional Brownian motion

Participation Type: Invited conference

Congress: Conference in honour of Bernt Øksendal

Number of authors: 1 **National / International:** International

City: Oslo **Country:** NORWAY **Date:** 2005

Comments: Conferencia plenaria

Order: 56 **Identifier:** 761195

Authors: Sanz-Solé, M.

Title: A large deviation principle for rough paths lying above the fractional Brownian motion

Participation Type: Invited conference

Congress: 2nd Icelandic Probability meeting

Number of authors: 1 **National / International:** International

City: Reykjavík **Country:** ICELAND **Date:** 2005

Comments: Conferencia plenaria

Order: 57 **Identifier:** 761192

Authors: Sanz-Solé, M.

Title: A lattice scheme for an elliptic SPDE

Participation Type: Invited conference

Congress: Stochastic modelling in sciences: Stochastic partial differential equations and random media

Number of authors: 1 **National / International:** International

City: Bielefeld **Country:** GERMANY **Date:** 2005

Comments: Conferencia plenaria

Order: 58 **Identifier:** 761198

Authors: Sanz-Solé, M.

Title: Stochastic calculus of variations and stochastic partial differential equations

Participation Type: Invited conference

Congress: The 2005 Abel Symposium. Stochastic Analysis and Applications –A Symposium in Honor of Kiyosi Itô

Number of authors: 1 **National / International:** International

City: Oslo **Country:** NORWAY **Date:** 2005

Comments: Conferencia plenaria

Order: 59 **Identifier:** 761197

Authors: Sanz-Solé, M.

Title: Small perturbations of rough paths of fractional Brownian motion

Participation Type: Invited conference

Congress: 30 th Conference on Stochastic Processes and their Applications

Number of authors: 1 **National / International:** International

City: Santa Barbara **Country:** UNITED STATES **Date:** 2005

Order: 60 **Identifier:** 761196

Authors: Sanz-Solé, M.

Title: Sample paths of second order SPDEs

Participation Type: Invited conference

Congress: Stochastic modelling in sciences: Stochastic partial differential equations and random media

Number of authors: 1 **National / International:** International

City: Bielefeld **Country:** GERMANY **Date:** 2005

Comments: Conferencia plenaria

Order: 61 **Identifier:** 761193

Authors: Sanz-Solé, M.

Title: Random Field Solutions for Stochastic Wave Equations

Participation Type: Invited conference

Congress: Internacional Congreso on the Applications of Mathematics ICAM

Number of authors: 1 **National / International:** International

City: Santiago de Chile **Country:** CHILE **Date:** 2006

Comments: Conferencia plenaria

Order: 62 **Identifier:** 761199

Authors: Sanz-Solé, M.

Title: A discretisation scheme for a stochastic Poisson equation in dimension $d > 3$.

Participation Type: Invited conference

Congress: Computacional Aspects of Stochastic Partial Differential Equations

Number of authors: 1 **National / International:** International

City: Salzburg **Country:** AUSTRIA **Date:** 2006

Comments: Conferencia plenaria

Order: 63 **Identifier:** 761201

Authors: Sanz-Solé, M.

Title: Sample Paths of Stochastic Waves

Participation Type: Invited conference

Congress: 31st Conference on Stochastic Processes and their Applications

Number of authors: 1 **National / International:** International

City: París **Country:** FRANCE **Date:** 2006

Comments: Conferencia plenaria

Order: 64 **Identifier:** 761200

Authors: Sanz-Solé, M.

Title: Properties of the density for a three-dimensional stochastic wave equation

Participation Type: Invited conference

Congress: Stochastic Dynamics

Number of authors: 1 **National / International:** International

City: París **Country:** FRANCE **Date:** 2007

Comments: Conferencia plenaria

Order: 65 **Identifier:** 761204

Authors: Sanz-Solé, M.

Title: Some problems for stochastic waves in dimension three

Participation Type: Invited conference

Congress: Mathematical Issues in Stochastic Approaches for Multiscale Modeling

Number of authors: 1 **National / International:** International

City: Berkeley **Country:** UNITED STATES **Date:** 2007

Comments: Conferencia plenaria

Order: 66 **Identifier:** 761203

Authors: Sanz-Solé, M.

Title: Large deviations for fractional chaos in sharp norms

Participation Type: Invited conference

Congress: Stochastic and Potential Analysis URASCM 2007

Number of authors: 1 **National / International:** International

City: Hammamet **Country:** TUNISIA **Date:** 2007

Comments: Conferencia plenaria

Order: 67 **Identifier:** 761202

Authors: Sanz-Solé, M.

Title: A parabolic SPDE driven by a fractional Brownian motion

Participation Type: Invited conference

Congress: Stochastic Partial Differential Equations and Applications-VIII

Number of authors: 1 **National / International:** International

City: Levito Terme **Country:** ITALY **Date:** 2008

Comments: Conferencia plenaria

Order: 68 **Identifier:** 761205

Authors: Sanz-Solé, M.

Title: Some properties of the density of a 3-d stochastic wave equation

Participation Type: Speech

Congress: XII Escola Brasileira de Probabilidade

Number of authors: 1 **National / International:** International

City: Ouro Preto **Country:** BRAZIL **Date:** 2008

Order: 69 **Identifier:** 804568

Authors: Sanz-Solé, M.

Title: A three-dimensional stochastic wave equation

Participation Type: Speech

Congress: Stochastic Analysis, Random Fields and Applications

Number of authors: 1 **National / International:** International

City: Ascona **Country:** SWITZERLAND **Date:** 2008

Order: 70 **Identifier:** 804567

Authors: Sanz-Solé, M.

Title: Hitting probabilities for random fields some criteria with applications to systems of SPDEs

Participation Type: Speech

Congress: 14th General Meeting European Women in Mathematics

Number of authors: 1 **National / International:** International

City: Novi Sad **Country:** SERBIA **Date:** 2009

Order: 71 **Identifier:** 804571

Authors: Sanz-Solé, M.
Title: A SPDE driven by a fractional noise
Participation Type: Speech
Congress: Stochastic Analysis and Random Dynamics
Number of authors: 1 **National / International:** International
City: Lviv **Country:** UKRAINE **Date:** 2009
Order: 72 **Identifier:** 804569

Authors: Sanz-Solé, M.
Title: A Poisson equation with fractional noise
Participation Type: Speech
Congress: 7th International ISAAC Congress, Imperial College
Number of authors: 1 **National / International:** International
City: Londres **Country:** UNITED KINGDOM **Date:** 2009
Order: 73 **Identifier:** 804570

Authors: Sanz-Solé, M.
Title: Hitting probabilities for solutions to stochastic partial differential equations
Participation Type: Speech
Congress: CSASC 2010
Number of authors: 1 **National / International:** International
City: Praga **Country:** CZECH REPUBLIC **Date:** 2010
Order: 74 **Identifier:** 804574

Authors: Sanz-Solé, M.
Title: Hitting probabilities for systems of stochastic waves
Participation Type: Speech
Congress: Stochastic Partial Differential Equations. Approximation, Assymptotics and Computation
Number of authors: 1 **National / International:** International
City: Cambridge **Country:** UNITED KINGDOM **Date:** 2010
Order: 75 **Identifier:** 804575

Authors: Sanz-Solé, M.
Title: A large deviation principle for stochastic waves
Participation Type: Speech
Congress: Stochastic Partial Differential Equations
Number of authors: 1 **National / International:** International
City: Cambridge **Country:** UNITED KINGDOM **Date:** 2010
Order: 76 **Identifier:** 804573

Authors: Sanz-Solé, M.
Title: Hitting probabilities for systems of stochastic partial differential equations
Participation Type: Speech
Congress: 5th World Conference on 21st Century Mathematics 2011
Number of authors: 1 **National / International:** International
City: Lahore **Country:** PAKISTAN **Date:** 2011
Order: 77 **Identifier:** 804576

Authors: Sanz-Solé, M.

Title: A variational approach to large deviations for stochastic waves

Participation Type: Speech

Congress: Maximum principles, fractional diffusions and differential or integral inequalities for deterministic and stochastic PDEs

Number of authors: 1 **National / International:** International

City: Evry **Country:** FRANCE **Date:** 2011

Order: 78 **Identifier:** 804572

Authors: Sanz-Solé, M.

Title: Chances for deterministic sets to be visited by random trajectories

Participation Type: Speech

Congress: ISAAC 2011

Number of authors: 1 **National / International:** International

City: Moscú **Country:** RUSSIAN FEDERATION **Date:** 2011

Order: 79 **Identifier:** 804578

Authors: Sanz-Solé, M.

Title: Measuring the chances for deterministic sets to be visited by random sample paths

Participation Type: Speech

Congress: 7th Congress of Romanian Mathematicians

Number of authors: 1 **National / International:** International

City: Brasov **Country:** ROMANIA **Date:** 2011

Order: 80 **Identifier:** 804577

Authors: Sanz-Solé, M.

Title: A large deviation principle for a stochastic wave equation

Participation Type: Presentation of communication

Congress: ICIAM 2011

Number of authors: 1 **National / International:** International

City: Vancouver **Country:** CANADA **Date:** 2011

Order: 81 **Identifier:** 804565

Authors: Sanz-Solé, M.

Title: Stochastic waves revisited

Participation Type: Invited conference

Congress: Recent developments in stochastic analysis

Number of authors: 1 **National / International:** International

City: Lausanne **Country:** SWITZERLAND **Date:** 2012

Order: 82 **Identifier:** 804579

Authors: Sanz-Solé, M.

Title: The European Mathematical Society: digitization projects

Participation Type: Speech

Congress: World Digital Mathematics Symposium, The National Academies.

Number of authors: 1 **National / International:** International

City: Washington DC **Country:** UNITED STATES **Date:** 2012

Order: 83 **Identifier:** 818955

Authors: Sanz-Solé, M.

Title: The training of young researchers in Spain and in Europe

Participation Type: Round table

Congress: III Workshop Frontiers of Mathematics and Applications

Number of authors: 1 **National / International:** International

City: Santander **Country:** SPAIN **Date:** 2012

Organizing Entity: UIMP Centre Ernest Lluch

Order: 84 **Identifier:** 818954

Authors: Sanz-Solé, M.

Title: A support theorem in Hölder norm for a stochastic wave equation

Participation Type: Invited conference

Congress: Uncertainty Quantification, ICERM, Brown University

Number of authors: 1 **National / International:** International

City: Providence, Rhode Island **Country:** UNITED STATES **Date:** 2012

Order: 85 **Identifier:** 818953

Authors: Behrends, E.; Eppenschwandter, W.; Esteban, M.J.; Martin Greuel, G.; Laptev, A.

Title: What is expected from European learned societies?

Participation Type: Chair of session

Congress: 6th European Congress of Mathematics

Number of authors: 5 **National / International:** International

City: Cracovia **Country:** POLAND **Date:** 2012

Order: 86 **Identifier:** 818957

Authors: Bardina, X.; Sanz-Solé, M.; Vives, J.; Utzet, F.

Title: -

Participation Type: Participation in scientific/organizer committee

Congress: Barcelona Summer School on Stochastic Analysis, Centre de Recerca Matemàtica

Number of authors: 4 **National / International:** International

City: Bellaterra, Barcelona **Country:** SPAIN **Date:** 2012

Order: 87 **Identifier:** 818956

Authors: Sanz-Solé, M.

Title: An overview of Malliavin calculus: origins and recent developments

Participation Type: Invited conference

Congress: Journée de Rahm 2012

Number of authors: 1 **National / International:** International

City: Lausanne **Country:** SWITZERLAND **Date:** 2012

Order: 88 **Identifier:** 804580

Authors: Sanz-Solé, M.

Title: A support theorem for stochastic waves in dimension three

Participation Type: Invited conference

Congress: Stochastic Analysis and Stochastic PDEs, Institute of Mathematics, University of Warwick

Number of authors: 1 **National / International:** International

City: Coventry **Country:** UNITED KINGDOM **Date:** 2012

Order: 89 **Identifier:** 818269

Authors: Sanz-Solé, M.

Title: The support in Hölder norm of a wave equation in dimension three

Participation Type: Invited conference

Congress: Stochastic PDEs, Newton Institute for Mathematical Sciences

Number of authors: 1 **National / International:** International

City: Cambridge **Country:** UNITED KINGDOM **Date:** 2012

Order: 90 **Identifier:** 818270

Authors: Sanz-Solé, M.

Title: Discurs apertura

Participation Type: Speech

Congress: EMS/DMF Joint Mathematical Weekend

Number of authors: 1 **National / International:** International

City: Aarhus **Country:** DENMARK **Date:** 2013

Order: 91 **Identifier:** 840379

Authors: Sanz-Solé, M.

Title: Probabilistic potential theory and applications to stochastic partial differential equations

Participation Type: Invited conference

Congress: 26th Nordic and 1st European-Nordic Congress of Mathematicians

Number of authors: 1 **National / International:** International

City: Lund **Country:** SWEDEN **Date:** 2013

Order: 92 **Identifier:** 840378

Authors: Sanz-Solé, M.

Title: Probabilistic potential theory with applications to SPDEs

Participation Type: Invited conference

Congress: SMAI 2013

Number of authors: 1 **National / International:** International

City: Seignosse-le-Penon **Country:** FRANCE **Date:** 2013

Order: 93 **Identifier:** 840377

Authors: Sanz-Solé, M.

Title: Asymptotics of the densities of SPDEs driven by spatially correlated noise

Participation Type: Invited conference

Congress: Stochastic Analysis and Applications Conference 2013

Number of authors: 1 **National / International:** International

City: Oxford **Country:** UNITED KINGDOM **Date:** 2013

Order: 94 **Identifier:** 840382

Authors: Sanz-Solé, M.

Title: Forum for Organizing the Mathematical Union of Asia; Why and How?

Participation Type: Round table

Congress: Asian Congress of Mathematics 2013

Number of authors: 1 **National / International:** International

City: Busan **Country:** REPUBLIC OF KOREA **Date:** 2013

Order: 95 **Identifier:** 840380

Authors: M. Gubinelli; L. Mytnik, P. Gassiat

Title: Stochastic Partial Differential Equations

Participation Type: Chair of session

Congress: European Congress of Statisticians

Number of authors: 2 **National / International:** International

City: Budapest **Country:** HUNGARY **Date:** 2013

Order: 96 **Identifier:** 840381

Authors: Sanz-Solé, M.

Title: Hitting probabilities for systems of stochastic waves

Participation Type: Invited conference

Congress: Seminar on Stochastic Processes, 2013, Duke University

Number of authors: 1 **National / International:** International

City: Durham, North Carolina **Country:** UNITED STATES **Date:** 2013

Order: 97 **Identifier:** 818959

Authors: Sanz-Solé, M.

Title: Small perturbations of the densities of SPDEs driven by spatially correlated noise

Participation Type: Invited conference

Congress: Stochastic Partial Differential Equations and Applications IX

Number of authors: 1 **National / International:** International

City: Levico Terme **Country:** ITALY **Date:** 2014

Order: 98 **Identifier:** 840383

Authors: Sanz-Solé, M.

Title: Logarithmic asymptotics of the densities of SPDEs driven by spatially correlated noise

Participation Type: Presentation of communication

Congress: The International Congress of Mathematicians 2014 (ICM 2014)

Number of authors: 1 **National / International:** International

City: Seoul **Country:** REPUBLIC OF KOREA **Date:** 2014

Organizing Entity: International Mathematical Union

Order: 99 **Identifier:** 909203

Authors: Sanz-Solé, M.

Title: Support theorem for a stochastic wave equation in dimension three

Participation Type: Invited conference

Congress: Barcelona GSE Summer Forum: STATISTICS, JUMP PROCESSES AND MALLIAVIN CALCULUS: RECENT APPLICATIONS

Number of authors: 1 **National / International:** International

City: Barcelona **Country:** SPAIN **Date:** 2014

Organizing Entity: Universitat Pompeu Fabra

Order: 100 **Identifier:** 909202

Authors: Sanz-Solé, M.

Title: Absolute Continuity for SPDEs with irregular fundamental solution

Participation Type: Invited conference

Congress: Stochastics of Environmental and Financial Economics

Number of authors: 1 **National / International:** International

City: Oslo **Country:** NORWAY **Date:** 2014

Order: 101 **Identifier:** 912749

Authors: Sanz-Solé, M.

Title: New developments in Malliavin Calculus. An invited special session at SPA 2014.

Participation Type: Chair of session

Congress: Stochastic Processes and its Applications 2014

Number of authors: 1 **National / International:** International

City: **Country:** ARGENTINA **Date:** 2014

Order: 102 **Identifier:** 923666

Authors: Sanz-Solé, M.

Title: Approximations and support of Wiener functionals: applications to stochastic waves

Participation Type: Invited conference

Congress: London Analysis and Probability Seminar

Number of authors: 1 **National / International:** International

City: London **Country:** UNITED KINGDOM **Date:** 2014

Order: 103 **Identifier:** 922249

Authors: Sanz-Solé, M.

Title: A Wong-Zakai theorem for a nonlinear wave equation

Participation Type: Invited conference

Congress: Probability and Geometry Conference. Tokyo Institute of Technology . November 9-11

Number of authors: 1 **National / International:** International

City: Tokyo **Country:** JAPAN **Date:** 2015

Organizing Entity: Tokyo Institute of Technology

Order: 104 **Identifier:** 933480

Authors: Sanz-Solé, M.

Title: Hitting probabilities for SPDEs

Participation Type: Invited conference

Congress: International Workshop on the Multi-Phase Flow: Analysis, Modeling and Numerics

Number of authors: 1 **National / International:** International

City: Tokyo **Country:** JAPAN **Date:** 2015

Organizing Entity: Waseda University

Order: 105 **Identifier:** 933481

Authors: Sanz-Solé, M.

Title:

Probability densities of SPDEs without regularity

Participation Type: Presentation of communication

Congress: Stochastic Processes and Their Applications 2015.

Number of authors: 1 **National / International:** International

City: Oxford **Country:** UNITED KINGDOM **Date:** 2015

Organizing Entity: Bernoulli Society

Order: 106 **Identifier:** 940709

Authors: Sanz-Solé, M.

Title: Stochastics, a special session at the Congress

Participation Type: Chair of scientific/organizer committee

Congress: Edinburgh Mathematical Society

Societat Catalana de Matemàtiques Joint Meeting Barcelona 28-30 de maig de 2015

Number of authors: 1 **National / International:** International

City: Barcelona **Country:** SPAIN **Date:** 2015

Organizing Entity: Societat catalana de matemàtiques

Order: 107 **Identifier:** 940708

Authors: Sanz-Solé, M.

Title: Probability densities under mild conditions

Participation Type: Invited conference

Congress: Workshop on Mathematical Analysis of Viscous Incompressible Fluid

Number of authors: 1 **National / International:** International

City: Kyoto **Country:** JAPAN **Date:** 2015

Organizing Entity: Research Institute of Mathematical Sciences (RIMS)

Order: 108 **Identifier:** 933479

Authors: Sanz-Solé, M.

Title: Probability densities with irregular conditions

Participation Type: Invited conference

Congress: Stochastic Analysis, Rough Paths and Geometry

Number of authors: 1 **National / International:** International

City: Londres **Country:** UNITED KINGDOM **Date:** 2016

Order: 109 **Identifier:** 870452

Authors: Gyöngy, I.; Sanz-Solé, M.

Title: -

Participation Type: Participation in scientific/organizer committee

Congress: Joint meeting of the Edinburgh Mathematical Society and Societat Catalana de Matemàtiques

Number of authors: 1 **National / International:** International

City: Edinburgh **Country:** UNITED KINGDOM **Date:** 2016

Order: 110 **Identifier:** 876859

Authors: Sanz-Solé, M.

Title: Hitting probabilities for elliptic spdes

Participation Type: Presentation of communication

Congress: 7th European Congress of Mathematics

Number of authors: 1 **National / International:** International

City: Berlin **Country:** GERMANY **Date:** 2016

Organizing Entity: The European Mathematical Society

Order: 111 **Identifier:** 885614

Authors: Sanz-Solé, M.

Title: Cuando el azar trasciende el juego

Participation Type: Invited conference

Congress: XVII Encuentro Nacional de Estudiantes de Matemáticas

Number of authors: 1 **National / International:** National

City: Barcelona **Country:** SPAIN **Date:** 2016

Order: 112 **Identifier:** 962151

Authors: Sanz-Solé, M.

Title: -

Participation Type: Chair of session

Congress: Stochastic Analysis and its Applications. Banff international research station

Number of authors: 1 **National / International:** International

City: **Country:** CANADA **Date:** 2017

Order: 113 **Identifier:** 871082

Authors: Sanz-Solé, M.

Title: Scientific Committee SPA 2017

Participation Type: Participation in scientific/organizer committee

Congress: The 39th Conference on Stochastic Processes and their Applications (SPA 2017)

Number of authors: 1 **National / International:** International

City: Moscú **Country:** RUSSIAN FEDERATION **Date:** 2017

Organizing Entity: Bernoulli Society

Order: 114 **Identifier:** 887052

Authors: Sanz-Solé, M.

Title: -

Participation Type: Participation in scientific/organizer committee

Congress: Workshop on BSDEs, SPDEs and their applications

Number of authors: 1 **National / International:** International

City: Edinburgh **Country:** UNITED KINGDOM **Date:** 2017

Order: 115 **Identifier:** 887053

Authors: Sanz-Solé, M.

Title: SPDEs: trajectories and densities

Participation Type: Invited conference

Congress: The 39th Conference on Stochastic Processes and their Applications (SPA 2017)

Number of authors: 1 **National / International:** International

City: Moscú **Country:** RUSSIAN FEDERATION **Date:** 2017

Organizing Entity: Bernoulli Society

Comments: IMS Medallion Lecture

Order: 116 **Identifier:** 887051

Authors: Sanz-Solé, M.

Title: Systems of Elliptic SPDEs

Participation Type: Invited conference

Congress: 2016-2017 Warwick EPSRC Symposium. Stochastic PDEs: Analysis and Computation

Number of authors: 1 **National / International:** International

City: Coventry **Country:** UNITED KINGDOM **Date:** 2017

Organizing Entity: University of Warwick

Order: 117 **Identifier:** 927685

Authors: Sanz-Solé, M.

Title: Donne e Matematica

Participation Type: Round table

Congress: Donne e Matematica. Dipartimento di Matematica. Università degli Studi di Padova, March 9, 2018

Number of authors: 1 **National / International:** International

City: Padova **Country:** ITALY **Date:** 2017

Order: 118 **Identifier:** 871085

Authors: Sanz-Solé, M.

Title: Wong and Zakai theorems for stochastic partial differential equations

Participation Type: Invited conference

Congress: Meeting of the Catalan, Spanish and Swedish Mathematical Societies

Number of authors: 1 **National / International:** International

City: Umeå **Country:** SWEDEN **Date:** 2017

Organizing Entity: Societat catalana de matemàtiques

Order: 119 **Identifier:** 855803

Authors: Sanz-Solé, M.

Title: From gambling to random modelling

Participation Type: Invited conference

Congress: LMS meeting at the ICM 2018

Number of authors: 1 **National / International:** International

City: Rio de Janeiro **Country:** BRAZIL **Date:** 2018

Organizing Entity: London Mathematical Society

Order: 120 **Identifier:** 939623

Authors: Sanz-Solé, M.

Title: Societat cohesionada. Coneixement

Participation Type: Round table

Congress: Congrés Participatiu Catalunya i Futur

Number of authors: 1 **National / International:** National

City: Vic **Country:** SPAIN **Date:** 2018

Order: 121 **Identifier:** 939625

Authors: Sanz-Solé, M.

Title: Polarity of sets for random fields solutions of SPDEs

Participation Type: Invited conference

Congress: Recent advances in random processes, A conference in honor of Paolo Baldi's 70th birthday

Number of authors: 1 **National / International:** International

City: Roma **Country:** ITALY **Date:** 2018

Organizing Entity: Università degli Studi di Roma II (Tor Vergata)

Comments: 10-11 September 2018

Order: 122 **Identifier:** 939595

Authors: Sanz-Solé, M.

Title: Reconocimiento científico en el ámbito de las matemáticas.

Participation Type: Round table

Congress: RSME (UC3M) - INAECU Jornada sobre política científica

Number of authors: 1 **National / International:** National

City: Leganés **Country:** SPAIN **Date:** 2018

Organizing Entity: Real Sociedad Matemática Española

Order: 123 **Identifier:** 939627

Authors: Sanz-Solé, M.

Title: El acceso se jóvenes doctores a carreras científicas académicas y no académicas.

Participation Type: Round table

Congress: Congreso Bienal de la Real Sociedad Matemática Española, Santander, Febrero 4-8, 2019

Number of authors: 1 **National / International:** National

City: Santander **Country:** SPAIN **Date:** 2019

Organizing Entity: Real Sociedad Matemática Española

Order: 124 **Identifier:** 859347

Authors: Sanz-Solé, M.

Title: -

Participation Type: Participation in scientific/organizer committee

Congress: Random Partial Differential Equations

Number of authors: 1 **National / International:** International

City: Luminy **Country:** FRANCE **Date:** 2019

Organizing Entity: CIRM, Luminy

Comments: April 23-26

Order: 125 **Identifier:** 867841

Authors: Sanz-Solé, M.

Title: A stochastic wave equation with super-linear coefficients

Participation Type: Invited conference

Congress: Random partial differential equations

Number of authors: 1 **National / International:** International

City: Luminy **Country:** FRANCE **Date:** 2019

Organizing Entity: CIRM, Luminy

Comments: April 23-26

Order: 126 **Identifier:** 867840

Authors: Sanz-Solé, M.

Title: Well-posedness for a class of stochastic wave equations with super-linear coefficients

Participation Type: Invited conference

Congress: Fourth Conference on Ambient Fields and Related Topics

Number of authors: 1 **National / International:** International

City: Sønderborg **Country:** DENMARK **Date:** 2019

Organizing Entity: Aarhus University

Comments: August 4-8

Order: 127 **Identifier:** 973012

Authors: Sanz-Solé, M.

Title: A stochastic wave equation with super-linear coefficients

Participation Type: Invited conference

Congress: Workshop on the theory and applications of stochastic partial differential equation

Number of authors: 1 **National / International:** International

City: **Country:** CANADA **Date:** 2019

Organizing Entity: The Fields Institute for Research in Mathematical Sciences

Order: 128 **Identifier:** 973010

Authors: Sanz-Solé, M.

Title: -

Participation Type: Chair of scientific/organizer committee

Congress: 2nd Berlin Mathematical School-Barcelona Graduate School of Mathematics Junior Meeting

Number of authors: 1 **National / International:** International

City: Berlin **Country:** GERMANY **Date:** 2019

Organizing Entity: Berlin Mathematical School

Order: 129 **Identifier:** 968764

Authors: Sanz-Solé, M.

Title: Stochastic partial differential equations with super-linear coefficients

Participation Type: Invited conference

Congress: German Probability and Statistics Days

Number of authors: 1 **National / International:** International

City: Dresden **Country:** FEDERAL REPUBLIC OF GERMANY **Date:** 2020

Comments: Cancelled because of the Covid lockout

Order: 130 **Identifier:** 957969

Authors: Sanz-Solé, M.; Russo, F.

Title: Mathematical challenges raised by the Covid-19 crisis <https://tube.switch.ch/channels/b8460426>

Participation Type: Round table

Congress: Virtual Seminar on Stochastic Analysis, Random Fields and Applications

Number of authors: 2 **National / International:** International

City: **Country:** SWITZERLAND **Date:** 2020

Organizing Entity: École Polytechnique Fédérale de Lausanne (EPFL)

Comments: Realizat via zoom <https://www.epfl.ch/labs/prob/en/conferences/stochastic-analysis-2020/>

Order: 131 **Identifier:** 950108

Authors: Cohen,D.; Lang, A.; Sanz-Solé, M.; Tindel, S.

Title: -

Participation Type: Participation in scientific/organizer committee

Congress: Theory and simulation of stochastic partial differential equations. BIRS-CMO,Oaxaca, Mexico. September 6-11, 2020

Number of authors: 4 **National / International:** International

City: **Country:** CANADA **Date:** 2020

Organizing Entity: Banff International Research Station for Mathematical Innovation and Discovery

Comments: Postponed to September 2022 because of the Covid pandemic

Order: 132 **Identifier:** 997279

Authors: Jentzen, A.; Ritter, K.; Sanz-Solé, M.

Title: Stochastic Computation

Participation Type: Participation in scientific/organizer committee

Congress: Foundations of Computational Mathematics (FoCM 2020). Vancouver, Canada, 15-24 June, 2020

Number of authors: 3 **National / International:** International

City: **Country:** CANADA **Date:** 2020

Organizing Entity: Foundations of Computational Mathematics

Comments: Postponed to 2023 because of the Covid pandemic

Order: 133 **Identifier:** 997280

Authors: Sanz-Solé, M.; Dalang, R.C.; Russo, F.

Title: -

Participation Type: Participation in scientific/organizer committee

Congress: Virtual Seminar on Stochastic Analysis, Random Fields and Applications.

Number of authors: 3 **National / International:** International

City: **Country:** SWITZERLAND **Date:** 2020

Organizing Entity: École Polytechnique Fédérale de Lausanne (EPFL)

Comments: Congrés realitzat via Zoom <https://www.epfl.ch/labs/prob/en/conferences/stochastic-analysis-2020/>

Order: 134 **Identifier:** 950107

Authors: Sanz-Solé, M.

Title: Matemàtiques per un món millor

Participation Type: Round table

Congress: Societat Catalana de Matemàtiques. Dia Internacional de les Matemàtiques 2021

Number of authors: 1 **National / International:** National

City: Barcelona **Country:** SPAIN **Date:** 2021

Order: 135 **Identifier:** 968321

Authors: Sanz-Solé, M.

Title: Linear SPDEs driven by Lévy generators: optimal regularity of the solution

Participation Type: Invited conference

Congress: Modern topics in probability theory.

Number of authors: 1 **National / International:** International

City: College Park, MD **Country:** UNITED STATES **Date:** 2022

Organizing Entity: University of Maryland

Order: 136 **Identifier:** 1001164

Authors: Cohen,D.; Lang, A.; Sanz-Solé, M.; Tindel, S.

Title: -

Participation Type: Participation in scientific/organizer committee

Congress: Theory and computational methods for SPDEs

Publication: <https://www.birs.ca/events/2022/5-day-workshops/22w5172>

Number of authors: 4 **National / International:** International

City: Oaxaca **Country:** MEXICO **Date:** 2022

Comments: Format virtual

Order: 137 **Identifier:** 1001165

Authors: Sanz-Solé, M.

Title: Anisotropic random fields: hitting probabilities

Participation Type: Invited conference

Congress: Progress in Statistical Decision Theory 2022. Stanford University, May 21-22.

Number of authors: 1 **National / International:** International

City: Palo Alto (CA) **Country:** UNITED STATES **Date:** 2022

Organizing Entity: STANFORD UNIVERSITY

Order: 138 **Identifier:** 974787

Authors: Sanz-Solé, M.

Title: Linear SPDEs driven by Lévy generators: optimal regularity of the solution

Participation Type: Invited conference

Congress: SPDEs, optimal control and mean field games

Number of authors: 1 **National / International:** International

City: **Country:** GERMANY **Date:** 2023

Organizing Entity: Universität Bielefeld

Order: 139 **Identifier:** 1011160

Funded Projects and grants

Title: Aplicaciones del Cálculo de Malliavin a problemas de análisis estocástico

Type: Project

Official Code: PB 860128

Global Amount: 18030.54

Start Date: 1986 **End Date:** 1989

Responsible researcher/s: David Nualart

Number or researchers: 0 **Order:** 1

Identifier: 104868

Keywords: Existencia, Regularidad, Densidad

Title: Borsa de viatge a França

Type: Award

Global Amount: 180.304

Start Date: 29/07/1987 **End Date:** 30/07/1987

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 2 **Order:** 2

Identifier: 80344

Title: Champs aléatoires et equations aux dérivées partielles stochastiques

Type: Project

Global Amount: 17200

Start Date: 1991 **End Date:** 1994

Responsible researcher/s: E. Pardoux (Université de Provence, Francia)

Number or researchers: 0 **Order:** 3

Identifier: 104869

Keywords: Ecuaciones de evolución, Campos aleatorios

Title: Cálculo estocástico anticipativo

Type: Project

Official Code: PB90-0452

Global Amount: 42780.641

Start Date: 02/08/1991 **End Date:** 01/08/1994

Responsible researcher/s: Nualart Rodon, David

Number or researchers: 11 **Order:** 4

Identifier: 24245

Keywords: Integral de Skorohod, Ecuaciones diferenciales estocásticas, Tiempo local

Title: Stochastic Analysis

Type: Project

Official Code: CT91-0459

Global Amount: 17204.19

Start Date: 1992 **End Date:** 1995

Responsible researcher/s: T. Lyons (Imperial College. Londres, Inglaterra)

Number or researchers: 0 **Order:** 5

Identifier: 104871

Keywords: Formas de Dirichlet, Análisis en dimensión infinita, Proceso, Propiedades

Title: Ecuaciones en derivadas parciales estocásticas

Type: Project

Official Code: PB93-0052

Global Amount: 44955.706

Start Date: 27/07/1994 **End Date:** 26/07/1997

Responsible researcher/s: Nualart Rodon, David

Number or researchers: 11 **Order:** 6

Identifier: 25951

Keywords: Proceso de Wiener multiparamétrico, Ecuaciones en derivadas parciales estocásticas, Cálculo de Malliavin

Title: Anàlisi Estocàstica

Type: Group

Official Code: 1995SGR-00143

Global Amount: 9015.182

Start Date: 22/12/1995 **End Date:** 21/12/1997

Responsible researcher/s: Nualart Rodon, David

Number or researchers: 8 **Order:** 7

Identifier: 10933

Keywords: Martingales i semimartingales, Propietat de Markov, Equacions diferencials estocàstiques, Integració estocàstica, Moviment brownià, Espai de Wiener, Estimació de densitats

Title: Stochastic Analysis

Type: Project

Official Code: ERBF MRX LT96-0075

Global Amount: 111675.56

Start Date: 1996 **End Date:** 2001

Responsible researcher/s: T. Lyons / David Nualart Rodón

Number or researchers: 0 **Order:** 8

Identifier: 104875

Keywords: Ecuaciones en derivadas parciales estocásticas, Desarrollo asintótico, Densidad

Title: Análisis en el espacio de Wiener: Pequeñas perturbaciones y aproximaciones

Type: Project

Official Code: PB96-0088

Global Amount: 17850.058

Start Date: 01/12/1997 **End Date:** 30/11/2000

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 7 **Order:** 9

Identifier: 29411

Keywords: Grandes desviaciones, Estimació de densitats, Desarrollo asintótico

Title: 3rd European Congress of Mathematics

Type: Award

Official Code: HPCFCT1999-00036

Global Amount: 10034

Start Date: 2000 **End Date:** 2000

Responsible researcher/s: Marta Sanz Solé

Number or researchers: 0 **Order:** 10

Identifier: 115111

Title: Grup de Processos Estocàstics

Type: Group

Official Code: 1999SGR00060

Global Amount: 7813.158

Start Date: 11/01/2000 **End Date:** 10/01/2002

Responsible researcher/s: Nualart Rodon, David

Number or researchers: 8 **Order:** 11

Identifier: 13117

Keywords: Sistemes d'evolució estocàstics, Ecuaciones diferenciales, Campos aleatorios, Cálculo estocástico, Procesos de difusión, Ecuaciones en derivadas parciales, Grandes desviaciones, Análisis en el espacio de Wiener

Title: Modelos de evolución aleatoria espacialmente homogéneos

Type: Project

Official Code: BFM2000-0607

Global Amount: 28271.608

Start Date: 19/12/2000 **End Date:** 18/12/2003

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 7 **Order:** 12

Identifier: 30716

Keywords: Análisis estocástico, Análisis en el espacio de Wiener, Ecuaciones en derivadas parciales estocásticas

Title: Grup de Processos Estocàstics

Type: Group

Official Code: 2001SGR00068

Global Amount: 45075.91

Start Date: 21/12/2001 **End Date:** 20/12/2005

Responsible researcher/s: Nualart Rodon, David

Number or researchers: 10 **Order:** 13

Identifier: 8812

Keywords: Càlcul estocàstic, Equacions en derivades parcials estocàstiques, Equacions diferencials estocàstiques, Moviment brownià, Anàlisi en l'espai de Wiener, Càlcul estocàstic anticipatiu

Title: Análisis de modelos estocásticos de evolución y de medios aleatorios

Type: Project

Official Code: BFM2003-01345

Global Amount: 60400

Start Date: 2003 **End Date:** 2006

Responsible researcher/s: Marta Sanz Sole

Number or researchers: 0 **Order:** 14

Identifier: 123118

Title: Acció integrada entre Espanya i França. HF2003-0006. BOE 25.6.2004

Type: Award

Global Amount: 10404

Start Date: 27/11/2003 **End Date:** 28/11/2003

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 2 **Order:** 15

Identifier: 82036

Title: Análisis con caminos irregulares: Aplicaciones a las ecuaciones en derivadas estocásticas

Type: Project

Official Code: HF 2003-006

Global Amount: 10404

Start Date: 2004 **End Date:** 2006

Responsible researcher/s: Marta Sanz Sole

Number or researchers: 0 **Order:** 16

Identifier: 134693

Title: 6th World Congress of the Bernoulli Society for Mathematical Statistics and Probability and 67th Annual Meeting of the Institute of Mathematical Statistics

Type: Project

Official Code: BFM2002-11769-E

Global Amount: 12000

Start Date: 07/04/2004 **End Date:** 06/05/2004

Responsible researcher/s: Nualart Rodon, David

Number or researchers: 8 **Order:** 17

Identifier: 6780

Title: EMS-SCM Joint Mathematical Weekend

Type: Project

Official Code: AC-0899

Global Amount: 3000

Start Date: 2005 **End Date:** 2006

Responsible researcher/s: Marta Sanz Sole

Number or researchers: 0 **Order:** 18

Identifier: 134694

Title: Processos Estocàstics

Type: Group

Official Code: 2005SGR00203

Global Amount: 41200

Start Date: 19/10/2005 **End Date:** 18/10/2009

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 10 **Order:** 19

Identifier: 8426

Title: Spin Glasses

Type: Project

Official Code: HF2005-0038

Global Amount: 10830

Start Date: 2006 **End Date:** 2007

Responsible researcher/s: Carles Rovira Escofet

Number or researchers: 0 **Order:** 20

Identifier: 123119

Title: Dinámicas, configuraciones y medios aleatorios

Type: Project

Official Code: MTM2006-01351/

Global Amount: 87120

Start Date: 01/10/2006 **End Date:** 30/09/2009

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 10 **Order:** 21

Identifier: 35308

Keywords: Cálculo estocástico, Calculo de variaciones, Ecuaciones en derivadas parciales

Title: Processos estocàstics

Type: Group

Official Code: 2009SGR1360

Global Amount: 44720

Start Date: 03/07/2009 **End Date:** 31/12/2013

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 18 **Order:** 22

Identifier: 17962

Keywords: Processos de Lévy, Modelització estocàstica dels mercats financers, Càlcul de Malliavin, Equacions en derivades parcials estocàstiques

Title: Atorgament de beca per a estades de recerca fora de Catalunya (BE). Isaac Newton Institute for Mathematical Sciences. 3 mesos.

Type: Award

Official Code: 2009BE200333

Global Amount: 6343

Start Date: 21/12/2009 **End Date:** 20/03/2010

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 2 **Order:** 23

Identifier: 84893

Title: Sistemas estocásticos de evolución y aplicaciones

Type: Project

Official Code: MTM2009-07203

Global Amount: 109989

Start Date: 01/01/2010 **End Date:** 31/05/2013

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 12 **Order:** 24

Identifier: 37378

Keywords: Movimiento browniano fraccionario, Ecuaciones con trayectorias irregulares, Ecuaciones en derivadas parciales estocásticas, Modelos de volatilidad estocástica, Cálculo de Malliavin

Title: Subvenció per a la contractació d'investigadors dins del Programa Juan de la Cierva.

Type: Award

Official Code: JCI-2011-08840

Global Amount: 96000

Start Date: 01/09/2012 **End Date:** 31/08/2015

Responsible researcher/s: Viles Cuadros, Noelia

Number or researchers: 2 **Order:** 26

Identifier: 84956

Title: Dinámicas Aleatorias

Type: Project

Official Code: MTM2012-31192

Global Amount: 71370

Start Date: 01/01/2013 **End Date:** 31/12/2016

Responsible researcher/s: Sanz Solé, Marta

Number or researchers: 9 **Order:** 27

Identifier: 41003

Keywords: Movimiento browniano, Ecuación diferencial, Procesos de Lévy, Ecuaciones en derivadas parciales estocásticas, Cálculo estocástico

Title: Processos Estocàstics

Type: Project

Official Code: 2014 SGR 422

Global Amount: 48000

Start Date: 01/10/2014

End Date: 30/04/2017

Responsible researcher/s: Marta Sanz Solé

Number or researchers: 0

Order: 28

Identifier: 143888

Title: Mención de Excelencia Maria de Maetzu al Barcelona Graduate School of Mathematics (BGSMath)

Type: Project

Official Code: MDM-2014-0445

Global Amount: 2000000

Start Date: 01/07/2015

End Date: 30/06/2019

Responsible researcher/s: NOY SERRANO, MARCOS

Number or researchers: 58

Order: 29

Identifier: 49468

Title: Modelos Estocásticos: aspectos teóricos y aplicaciones

Type: Project

Official Code: MTM2015-65092-P

Global Amount: 39930

Start Date: 01/01/2016

End Date: 31/12/2019

Responsible researcher/s: Rovira Escofet, Carles; Sanz Solé, Marta

Number or researchers: 8

Order: 30

Identifier: 44985

Keywords: Ecuaciones diferenciales y en derivadas parciales estocásticas, ecuaciones con retraso y de Volterra

Title: Processos estocàstics

Type: Group

Official Code: 2017SGR703

Global Amount: 0

Start Date: 01/01/2017

End Date: 30/09/2021

Responsible researcher/s: Corcuera Valverde, Jose Manuel

Number or researchers: 12

Order: 31

Identifier: 18180

Keywords: Processos de Lévy, camps aleatoris, Processos gaussians, Càlcul de Malliavin

Title: Modelización estocástica en Finanzas Cuantitativas: métodos analíticos y computacionales

Type: Project

Official Code: PID2020-118339GB-I00

Global Amount: 50820

Start Date: 01/09/2021

End Date: 31/08/2025

Responsible researcher/s: Vives Santa Eulalia, Josep

Number or researchers: 6

Order: 32

Identifier: 52856

Keywords: Finanzas cuantitativas, Análisis estocástico, Finanzas computacionales

Participation in Committees and Representations

Name of the committee: Executive Committee of the 3th European Congress of Mathematics

Institution on which they depend: The European Mathematical Society

Topic: Organization of large congresses

Start Date: 01/12/1996 **End Date:** 31/12/2000

Name of the committee: Excutive Committee of the EMS

Institution on which they depend: The European Mathematical Society

Topic: Scientific Society

Start Date: 01/01/1997 **End Date:** 31/12/2004

Name of the committee: Scientific Committee of the Banach Centre

Institution on which they depend: Institute of Mathematics of Polish Academy of Sciences (IMPAN)

Topic: Mathematics

Start Date: 01/01/1997 **End Date:** 31/12/2004

Name of the committee: EMS Committee Raising Public Awareness of Mathematics

Institution on which they depend: The European Mathematical Society

Topic: Outreach

Start Date: 01/01/2001 **End Date:** 31/12/2006

Name of the committee: Member of the Scientific Committee of the Catalan Mathematical Society

Institution on which they depend: Societat Catalana de Matemàtiques. Institut d'Estudis Catalans

Topic: Mathematics

Start Date: 2002 **End Date:** 2019

Name of the committee: Associate Editor of "Stochastic Processes and Their Applications"

Institution on which they depend: Elsevier Science Ltd.

Topic: Mathematics

Start Date: 01/01/2002 **End Date:** 31/12/2012

Name of the committee: Organizing Committee of the ICM 2006. Chair of the Local Program Committee

Institution on which they depend: International Mathematical Union

Topic: Organization of large congresses

Start Date: 01/12/2002 **End Date:** 31/12/2006

Name of the committee: Associate editor of "Butlletí de la Societat Catalana de Matemàtiques"

Institution on which they depend: Institut d'Estudis Catalans

Topic: Mathematics

Start Date: 01/01/2004

Name of the committee: COSCE: Spain in Europe (Chaired by Federico Mayor Zaragoza)

Institution on which they depend: Confederación de Sociedades Científicas de España (COSCE)

Topic: Scientific and strategic policy

Start Date: 02/01/2004 **End Date:** 31/12/2004

Name of the committee: Scientific Program Committee of the 7th World Congress of the Bernoulli Society for Mathematical Statistics and Probability and 71th Annual Meeting of the Institute of Mathematical Statistics (Singapore, July 2008)

Institution on which they depend: The Institute of Mathematical Statistics

Topic: Mathematics

Start Date: 2005 **End Date:** 2008

Name of the committee: Scientific Committee of the 5th European Congress of Mathematics

Institution on which they depend: The European Mathematical Society

Topic: Mathematics

Start Date: 2005 **End Date:** /07/2008

Name of the committee: Conferences Committee of Stochastic Processes. Member (2005-2007, 2009-2011)

Institution on which they depend: The Institute of Mathematical Statistics

Topic: Organization of large conferences. Promotion and selection of bids

Start Date: 2005 **End Date:** 2011

Name of the committee: Scientific Committee of the First French-Spanish Congress of Mathematics

Institution on which they depend: Real Sociedad Matemática Española

Topic: Mathematics

Start Date: 2006 **End Date:** 2007

Name of the committee: Organizing Committee of the workshop Stochastic Analysis, Stochastic Differential Geometry and Applications. Swansea, UK, April 2007

Institution on which they depend: University of Swansea. (Gran Bretanya)

Topic: Stochastic Analysis

Start Date: 2006 **End Date:** 2007

Name of the committee: Scientific Committee of the Spanish research mathematical project "Consolider Mathematica"

Institution on which they depend: Ministerio de Ciencia y Tecnología

Topic: Mathematics

Start Date: 2006 **End Date:** 2008

Name of the committee: Commission of Development and Exchanges

Institution on which they depend: International Mathematical Union

Topic: Development and scientific cooperation

Start Date: 2007 **End Date:** 2010

Name of the committee: Programme Committee of the conference Stochastic Analysis Analysis and Random Dynamical Systems, Lviv, Ukraine, July 14-20, 2008

Institution on which they depend: National Academy of Sciences of Ukraine

Topic: Mathematics

Start Date: 2007 **End Date:** 2008

Name of the committee: Member of the Scientific Committee of the Spanish Royal Mathematical Society

Institution on which they depend: Spanish Royal Mathematical Society (RSME)

Topic: Mathematics

Start Date: 2007 **End Date:** 2015

Name of the committee: Associate Editor of "Collectanea Mathematica"
Institution on which they depend: Springer-Verlag Heidelberg (Alemania)
Topic: Mathematics
Start Date: 01/01/2007 **End Date:** 30/12/2017

Name of the committee: Board of Directors of the Centre de Recerca matemàtica (CRM), Bellaterra, Spain
Institution on which they depend: Direcció General de Recerca. Generalitat de Catalunya
Topic: Advisory Board of the director
Start Date: 01/04/2007 **End Date:** 30/07/2010

Name of the committee: Scientific Council of SMAI
Institution on which they depend: Société des Mathématiques Appliquées et Industrielles
Topic: Applied Mathematics
Start Date: 2008 **End Date:** 2013

Name of the committee: Conferences Committee of Stochastic Processes. Chair
Institution on which they depend: The Institute of Mathematical Statistics
Topic: Stochastic Processes. Promotion and selection of bid for the annual conference
Start Date: 2008 **End Date:** 2009

Name of the committee: Institute of Mathematical Statistics Committee of Special Lectures
Institution on which they depend: Institute of Mathematical Statistics
Topic: Selection of keynote and named lectures
Start Date: 01/01/2008 **End Date:** 30/12/2010

Name of the committee: Scientific Committee of the Conference 'Stochastic Processes and their Applications 2011' (Oaxaca, Mexico, June 2011)
Institution on which they depend: Bernoulli Society
Topic: Mathematics
Start Date: 2009 **End Date:** 2011

Name of the committee: Scientific Committee of the conference 'Probability and Stochastic Processes', Bangalore, August 13-17, 2010
Institution on which they depend: International Mathematical Union
Topic: Mathematics
Start Date: 01/01/2009 **End Date:** 30/09/2010

Name of the committee: Comité Científico del Congreso RSME 2011, de la Real Sociedad Matemática Española
Institution on which they depend: Real Sociedad Matemática Española
Topic: Mathematics
Start Date: 2010 **End Date:** 2011

Name of the committee: Scientific Committee of the Banach Centre
Institution on which they depend: Institute of Mathematics of Polish Academy of Sciences (IMPAN)
Topic: Mathematics
Start Date: 01/01/2010 **End Date:** 31/12/2014

Name of the committee: Associate Editor of "Communications on Stochastic Analysis"

Institution on which they depend: Serials Publications Pvt. Ltd

Topic: Mathematics

Start Date: 01/01/2010

End Date: 31/12/2014

Name of the committee: Jury of the National Research Prize 2011 (Premio Rey Pastor)

Institution on which they depend: Dirección General de Investigación Científica y Técnica

Topic: Sciences

Start Date: 2011

End Date: 2011

Name of the committee: Honor Committee of the Centenary of the Royal Spanish Mathematical Society

Institution on which they depend: Royal Spanish Mathematical Society (RSME)

Topic: Organization of scientific/academic activities

Start Date: 2011

End Date: 2011

Name of the committee: President of the European Mathematical Society.

Institution on which they depend: The European Mathematical Society

Topic: Scientific Societies. Mathematics.

Start Date: 01/01/2011

End Date: 30/12/2014

Name of the committee: Organizing Committee of the Conference Stochastic Uncertainty

Institution on which they depend: Brown University

Topic: Mathematics

Start Date: /10/2011

End Date: /11/2012

Name of the committee: Jury of the Princess of Asturias Prize

Institution on which they depend: Fundación Príncipe de Asturias

Topic: Science and technology

Start Date: 2012

End Date: 2017

Name of the committee: Scientific Committee. Modern Mathematics. International Summer Schools for Students

Institution on which they depend: European Campus of Excellence

Topic: Support to mathematical talent

Start Date: 2012

Name of the committee: The KTH 2012 Research Assessment Exercise. Panel 1. Mathematics

Institution on which they depend: KTH Royal Institute of Technology

Topic: Evaluation. Chair of the Panel

Start Date: 01/01/2012

End Date: 30/12/2012

Name of the committee: Associate Editor of "Stochastics and Partial Differential Equations. Analysis and Computations"

Institution on which they depend: Springer-Verlag Heidelberg (Alemania)

Topic: Mathematics

Start Date: 01/01/2012

Name of the committee: Associate Editor of "EMS Surveys in Mathematical Sciences"

Institution on which they depend: The European Mathematical Society

Topic: Mathematics

Start Date: 2013

Name of the committee: Scientific Committee. Barcelona Graduate School of Mathematics

Institution on which they depend: CRM, UB, UAB, UPC

Topic: Mathematics

Start Date: 2013 **End Date:** 30/03/2015

Name of the committee: Member of the jury of the Rubio de Francia Prize

Institution on which they depend: Royal Spanish Mathematical Society (RSME)

Topic: Mathematics

Start Date: 2013 **End Date:** 2015

Name of the committee: Advisory Board Lagrange Days

Institution on which they depend: CIRM, Luminy

Topic: Mathematics

Start Date: 01/01/2013 **End Date:** 30/10/2013

Name of the committee: Governing Board of the 'Institut Henri Poincaré (Paris)

Institution on which they depend: Centre National de la Recherche Scientifique (CNRS)

Topic: Mathematics

Start Date: 01/01/2013 **End Date:** 30/06/2019

Name of the committee: Associate Editor of "Bernoulli"

Institution on which they depend: Bernoulli Society

Topic: Mathematics

Start Date: 01/01/2013 **End Date:** 31/12/2015

Name of the committee: IMS Fellows Committee

Institution on which they depend: Institute of Mathematical Statistics

Topic: Election of Fellows of the Institute of Mathematical Statistics

Start Date: /08/2013 **End Date:** /08/2016

Name of the committee: IMU Circle

Institution on which they depend: International Mathematical Union

Topic: Mathematics

Start Date: 2014

Name of the committee: Conseil d'Enseignement et Recherche

Institution on which they depend: École Polytechnique de Palaiseau. (França)

Topic: Advisory Board to the President on Research and teaching

Start Date: 01/01/2014 **End Date:** 30/12/2017

Name of the committee: Conseil d'Administration de la Fondation Sciences Mathématiques de Paris

Institution on which they depend: Fondation Sciences Mathématiques de Paris

Topic: Mathematics

Start Date: 01/06/2014

Name of the committee: Scientific Committee Workshop on BSDEs, SPDEs and Their Applications

Institution on which they depend: Heriot-Watt University

Topic: Stochastic Analysis

Start Date: 2015 **End Date:** 2017

Name of the committee: Jury of the prizes "Premios para la investigación matemática RSME-Fundación BBVA"

Institution on which they depend: Fundación Banco Bilbao Vizcaya Argentaria (BBVA)

Topic: Mathematics

Start Date: 2015 **End Date:** 2016

Name of the committee: Associate Editor of "The Annals of Probability"

Institution on which they depend: The Institute of Mathematical Statistics

Topic: Mathematics

Start Date: 01/01/2015 **End Date:** 31/12/2020

Name of the committee: Scientific Advisory Board, Korteweg-de Vries Institute for Mathematics

Institution on which they depend: Universiteit van Amsterdam

Topic: Mathematics

Start Date: 15/01/2015

Name of the committee: Comité Scientifique du CIRM, Luminy, France

Institution on which they depend: Centre National de la Recherche Scientifique (CNRS)

Topic: Matemàtiques

Start Date: 01/02/2015 **End Date:** 30/05/2019

Name of the committee: Abel Committee

Institution on which they depend: Norwegian Academy of Science and Letters

Topic: Committee for the selection of the Abel Prize

Start Date: 15/06/2015 **End Date:** 30/06/2017

Name of the committee: Jury of the Prizes "Ciutat de Barcelona. Ciència i Tecnologia"

Institution on which they depend: Ajuntament de Barcelona

Topic: Science and Technology

Start Date: 01/11/2015 **End Date:** 01/12/2017

Name of the committee: Smale Prize

Institution on which they depend: Foundations of Computational Mathematics

Topic: Mathematics

Start Date: 2016 **End Date:** 2017

Name of the committee: Academy Fellows. Knut and Alice Wallenberg Foundation

Institution on which they depend: The Knut and Alice Wallenberg Foundation

Topic: Evaluation in the area of Mathematics

Start Date: /11/2016

End Date: /01/2017

Name of the committee: Jurado becas Leonardo a investigadores y creadores culturales

Institution on which they depend: Fundación Banco Bilbao Vizcaya Argentaria (BBVA)

Topic: Mathematics

Start Date: 2017

End Date: 2017

Name of the committee: Board of Directors. Foundations of Computational Mathematics

Institution on which they depend: Foundations of Computational Mathematics

Topic: Scientific Society

Start Date: /07/2017

Name of the committee: Aalto University Research Art and Impact Assessment, RAI 2018. Panel ICT and mathematics.

Institution on which they depend: Aalto University

Topic: Scientific evaluation of Aalto University, Helsinki

Start Date: 15/12/2017

End Date: 15/09/2018

Name of the committee: Associate editor of SIAM-ASA Journal of Uncertainty Quantification,

Institution on which they depend: Society for Industrial and Applied Mathematics - SIAM

Topic: Mathematics

Start Date: 01/01/2018

End Date: 31/12/2020

Name of the committee: Bernoulli Society New Researcher Award

Institution on which they depend: Bernoulli Society

Topic: Probability and Statistics

Start Date: 01/01/2019

End Date: 31/01/2019

Name of the committee: Jury of the prize "Premio Euskadi de Investigación 2018. Ciencia y Tecnología"

Institution on which they depend: Departamento de Educación, Universidades e Investigación del Gobierno Vasco

Topic: Science and Technology

Start Date: 11/03/2019

Name of the committee: Scientific Board of the Centro Ateneo "Elena Cornaro".

Institution on which they depend: Università degli Studi di Padova

Topic: Research and gender issues

Start Date: 01/05/2019

End Date: 31/12/2025

Name of the committee: Steering Committee for the East African Centre for Mathematical Research (EACMaR)

Institution on which they depend: Inter-University Council for East Africa

Topic: Mathematics

Start Date: 11/03/2020

End Date: 10/03/2025

Name of the committee: Associate editor of the "Journal of Mathematical Analysis and Applications"

Institution on which they depend: Elsevier B.V.

Topic: Mathematics

Start Date: 01/10/2020

Name of the committee: Jury of the Catalan National Prize for Research "Premis Nacionals de Recerca"

Institution on which they depend: Fundació Catalana per a la Recerca i la Innovació

Topic: Scientific excellence

Start Date: 01/10/2020

End Date: 30/12/2020

Name of the committee: Statistics Council of Catalonia

Institution on which they depend: Generalitat de Catalunya

Topic: Advisory Board

Start Date: 01/01/2021

Name of the committee: Scientific committee FOCOM 2023

Institution on which they depend: Foundations of Computational Mathematics

Topic: Foundations of Computational Mathematics

Start Date: 01/02/2021

End Date: 30/12/2023

Name of the committee: Scientific committee 2022 IMS Annual Meeting

Institution on which they depend: The Institute of Mathematical Statistics

Topic: Probability and Statistics

Start Date: 01/02/2021

End Date: 30/12/2022

Name of the committee: Jury of the Prize "Rei Jaume I for basic research" (2021, 2022)

Institution on which they depend: Fundación Premios Rei Jaume I

Topic: Science

Start Date: 26/02/2021

Name of the committee: Jury of the prize "Premio Euskadi de Investigación 2020. Science and Technology"

Institution on which they depend: Departamento de Educación, Universidades e Investigación del Gobierno Vasco

Topic: Science and technology

Start Date: 01/03/2021

End Date: 08/05/2021

Name of the committee: Chair of jury of the José Luis Rubio de Francia Prize

Institution on which they depend: Real Sociedad Matemática Española

Topic: Mathematics

Start Date: 01/06/2021

End Date: 30/06/2024

Name of the committee: Evaluation panel for the BBVA grants "Leonardo 2022"

Institution on which they depend: Fundación Banco Bilbao Vizcaya Argentaria (BBVA)

Topic: Mathematics

Start Date: 01/04/2022

End Date: 30/05/2022

Name of the committee: Board of Trustees of the Centre de Recerca Matemàtica (CRM), Bellaterra, Spain

Institution on which they depend: Direcció General de Recerca. Generalitat de Catalunya

Topic: Research Centre

Start Date: 02/06/2022

Name of the committee: Scientific Committee of the Ferran Sunyer i Balaguer Prize

Institution on which they depend: Fundació Ferran Sunyer i Balaguer

Topic: Mathematics

Start Date: 01/11/2022

Name of the committee: Board of trustees of CERCA

Institution on which they depend: Generalitat de Catalunya

Topic: Research centres of Catalonia

Start Date: 01/07/2023

Organisation of Activities

Activity title: Séminaire de Probabilités XXIII. Barcelona, 26-30 September 1988.

Activity Description: Co-organizer and participant

Date: 1988

Activity title: Barcelona Seminar on Stochastic Analysis. Sant Feliu de Guixols, 23-27 September 1991.

Activity Description: Co-organizer and participant

Date: 1991

Activity title: Thematic Semester on Stochastic Analysis. Centre de Recerca Matemàtica. Bellaterra, Barcelona, September 1991- February 1992. Co-organizer

Activity Description: Co-organizer and participant

Date: 1991

Activity title: Barcelona Meeting on Stochastic Analysis and its Applications. Barcelona June 30-July 4, 1997

Activity Description: Co-organizer and participant

Date: 1997

Activity title: Advanced Courses on Stochastic Analysis. Centre de Recerca Matemàtica. Bellaterra, Barcelona, September 1997. Co-organizer

Activity Description: Co-organizer and participant

Date: 1997

Activity title: Infinite Dimensional Analysis: Malliavin Calculus. Topic of the Year Program on Stochastic Analysis held at MSRI, Berkeley, USA in 1997/1998.

Activity Description: Co-organizer and participant

Date: 1997

Activity title: EMS-SCM Joint Mathematical Weekend. Barcelona, May 16-18, 2005

Activity Description: Chair of the Organizing Committee

Date: 2005

Activity title: ``Should mathematicians care about communicating to broad audiences? Theory and practice'

Activity Description: One of the organizers of the EMS round table at the ICM 2006, Madrid

Date: 2006

Activity title: ``Are pure and applied mathematics drifting apart?'

Activity Description: Closing round table at the ICM 2006, Madrid. Coordinator

Date: 2006

Activity title: Scientific thematic programme at the Mittag-Leffler Institute, Djursholm, Sweden. 'Stochastic Differential Equations and Applications'.

Activity Description: Organizer of a thematic programme September-December 2007

Date: 2007

Activity title: 1st Barcelona Summer School on Stochastic Analysis

Activity Description: Organizing Committee and participant

Date: 2012

Activity title: 'Stochastic partial differential equations', European Meeting of Statistics, Budapest, July 20-25, 2013.

Activity Description: Organizer of an invited Special Session

Date: 2013

Activity title: 'New developments in Malliavin calculus', 37th Conference on Stochastic Processes and Their Applications (SPA 2014), Buenos Aires, July 28-August 1, 2014.

Activity Description: Organizer of a contributed special session

Date: 2014

Activity title: 2nd Barcelona Summer School in Stochastic Analysis

Activity Description: Scientific Committee. Organizing Committee. Participant

Date: 2014

Activity title: 3rd Barcelona Summer School on Stochastic Analysis. CRM (Bellaterra) June 27-July 1.

Activity Description: Scientific committee. Organizing committee. Participant

Date: 2016

Activity title: Probability and Statistics in High Dimensions. A scientific tribute to Evarist Giné

Activity Description: Conference. Organising committee

Date: 2016

Activity title: Barcelona Mathematical Days BMD 2017

Activity Description: Conference. Chair of the Scientific and Organising Committee

Date: 2017

Activity title: Stochastics

Activity Description: Special session, Edinburgh Mathematical Society-Catalan Mathematical Society Joint Meeting. Edinburgh, September 27-29, 2017. Edinburgh, September 27-29, 2017. Co-organizer.

Date: 2017

Activity title: Thematic day on stochastic analysis

Activity Description: Five lectures on some topics driving current research

Date: 25/01/2017

Activity title: Some aspects of evolution Stochastic partial differential equations

Activity Description: Special Session at the 40th Conference on Stochastic Processes and Their Applications (SPA 2018), Gothenburg, June 11-15, 2018.

Date: 2018

Activity title: 4th Barcelona Summer School on Stochastic Analysis

Activity Description: Scientific Committee. Organizing Committee. Participant

Date: 2018

Activity Management

Activity title: Vice-dean. Faculty of Mathematics. University of Barcelona (1984-1985)

Activity Description: Member of the Governing Board of the Faculty

Date: 1984

Activity title: Vice-dean. Faculty of Mathematics. University of Barcelona (1988-1992)

Activity Description: Governing Board of the Faculty of Mathematics

Date: 1988

Activity title: Dean. Faculty of Mathematics, University of Barcelona (03/1993-05/1996)

Activity Description: Chair of the Governing Board of the Faculty of Mathematics

Date: 1993

Activity title: Vice-president of the Division of Experimental and Mathematical Sciences, University of Barcelona (11/04/2000-31/04/2003)

Activity Description: Governing Board of the Division of Experimental and Mathematical Sciences. Responsible for research and post-graduate studies

Date: 2000

Activity title: President of the Evaluation Commission for Sciences (Agency for the University Quality AQU, Generalitat de Catalunya) 2015-2016

Activity Description: Evaluation of academic programmes for bachelor and master degrees (on-going and new proposals)

Date: 2015

Activity title: Member of the ERC evaluation panel PE1 for Consolidator Grants. European Research Council

Activity Description: Evaluation of proposals; assignment of evaluation to external reviewers; interviews with applicants; recommendation on funding.

Date: 2015

Activity title: Knut and Alice Wallenberg Foundation

Activity Description: Fellows (Chalmers University)

Date: 2016

Activity title: European Research Council Global Evaluation Panel

Activity Description: Assessment of the impact of ERC grants (Mathematics)

Date: 2016

Activity title: Evaluation ERC Panel PE1 for Consolidator Grants. European Research Council

Activity Description: Evaluation of proposals; assignment of evaluation to external reviewers; interviews with applicants; recommendation on funding.

Date: 2017

Activity title: Barcelona Graduate School of Mathematics (May 2018-October 2019).

Activity Description: Director

Date: 2018

Activity title: Member of the Advisory Board of the EPSRC Research project DATASIG (Reference: EP/S02634711)

Activity Description: Monitoring the development of the project

Date: 2019

Activity title: European Research Council (ERC). Chair of the COG-2021 PE1 Evaluation Panel

Activity Description: Chair of the panel for evaluation of proposals; assignment of evaluation to external reviewers; interviews with applicants; recommendation on funding.

Date: 2019

Activity title: Member of the panel NT1 of the Swedish Research Council

Activity Description: Evaluation and decision on research projects

Date: 2019

Activity title: Research Assessment Exercise RAE2020, KTH (Stockholm)

Activity Description: Member of Panel 8: Mathematics and engineering mechanics. Postponed to August 2021 because of the Covid pandemics.

Date: 2020

Activity title: European Research Council (ERC). Chair of the COG-2021 PE1 Evaluation Panel

Activity Description: Evaluation of proposals; assignment of evaluation to external reviewers; interviews with applicants; recommendation on funding.

Date: 2021

Other Achievements

Merits related to professional activity

Membership of Academies (elected)

- Institut d'Estudis Catalans. Science and Technology Section (17.11.2016).
- Royal Academy of Sciences and Arts of Barcelona (RACAB) (01.2019).
- Academia Europaea (2024).

Honors/Awards

- Narcís Monturiol Medal (1998). Highest distinction of the Catalonia Government for scientific and technological merits.
 - Fellow of the Institute of Mathematical Statistics (appointed in 2011).
 - Member of the International Mathematical Union Circle (appointed in 2014).
 - Medal of the Royal Spanish Mathematical Society 2017.
 - Honorary member of the Catalonia College of Economics (appointed in 2017).
-

Merits related to professional activity

Round Table Discussions

- Sessió commemorativa de l'any mundial de les matemàtiques. Parlament de Catalunya, 19/06/2000: 'Les matemàtiques a Catalunya: situació actual i perspectives'. Moderator.
 - Reunión de decanos de Matemáticas. Barcelona 28-29/11/2000. Postgraduate studies. Panelist.
 - Jornada Matemàtica. Societat Catalana de Matemàtiques. Barcelona 14/09/2001. Applied Mathematics. Panelist.
 - 2010 CRM Open Day. Bellaterra, 8/10/2010. 'The EMS in the European Research Landscape'. Moderator.
 - World Digital Mathematics Symposium. Panel on funding agencies and societies. The National Academies. Washington DC, June 1-3, 2012. Panelist.
 - III Workshop Frontiers of Mathematics and Applications. Panel on the training of young researchers in Spain and in Europe. UIMP, Santander, August 13-17, 2012. Panelist.
 - Asian Mathematics Conference. Forum for the Organization of an Asian Mathematical Union: how and why?. Busan (Korea), July 2, 2013. Panelist.
 - World Day of Mathematics 2021. Matemàtiques per a un món millor. Barcelona, 13/03/2021. Panelist.
-

Merits related to professional activity

Organisation of round tables and special sessions

- ICM 2006. "Should mathematicians care about communicating to broad audiences? Theory and practice". Madrid, 23 de agosto de 2006. (European Mathematical Society). Organising committee.
 - ICM 2006. "Are pure and applied mathematics drifting apart?". Madrid 29 de agosto de 2006. Organiser.
 - CRM Open Day 2008. Scientific policy actions for mathematics. Barcelona, 12 de junio 2008. Organiser and moderator.
 - ESOF 2008 (European Open Forum). "Can Mathematics help Medicine"? (Engeneering the body). Barcelona, 21 de julio 2008. Organiser.
 - 25th Aniversary of the CRM. "The CRM and the current role of mathematical research centres". Institut d'Estudis Catalans. Barcelona, 27 de noviembre 2009. Moderator.
 - 6th European Congress of Mathematics. "What is expected from European learned societies?". Krakow, July 3, 2012. Moderator.
-

Other Merits

Encyclopedia Collaborations

- Teoría de la Probabilidad: Procesos Estocásticos. Enciclopedia Espasa-Calpe.
- Estadística. Enciclopedia Espasa-Calpe. Suplemento 1985-86.
- Colaboraciones diversas en la elaboración de la 'Gran Enciclopedia Catalana' editada por Edicions 62, Barcelona.