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Peter K. Friz - Google Scholar

Peter K. Friz is a mathematician working in the fields of partial differential equations, quantitative finance, and stochastic analysis.. He studied at the Vienna University of Technology, Ecole Centrale Paris, University of Cambridge and New York University, and obtained his PhD in 2004 under the supervision of S. R. Srinivasa Varadhan.. He worked as a quantitative associate at Merrill Lynch ...

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Peter K. Friz - Einstein Foundation Berlin

I am Giuseppe Cannizzaro, a Harrison Early Career Assistant Professor at the University of Warwick and EPSRC Fellow. I obtained my PhD in 2016 at the Technische Universität Berlin under the supervision of Prof. Peter K. Friz. Subsequently, I joined the group of Prof. Martin Hairer as a Research Associate at Imperial College London.

Prof. Dr. Peter K. Friz: Publications - TU Berlin

Prof. Dr. Peter Friz. Peter K. Friz works in the fields of rough and partial differential equations, quantitative finance and applied stochastic analysis. After studies in Vienna, Paris and the Trinity College in Cambridge, he obtained his Ph.D. at the Courant Institute, New York, with S. R. Srinivasa Varadhan.

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Peter Friz - Wikipedia

Friz, P.K. and Victoir, N.: Multidimensional Stochastic Processes as Rough Paths. Theory and Applications Cambridge Studies of Advanced Mathematics Vol. 120, 670 p., Cambridge University Press, March 2010. ISBN-13: 978-0-521-87607-0

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