Van Eenam Lecture Series

November 14, 15 & 16, 2023

University of Michigan
Department of Mathematics

H. Mete Soner
Professor of Operations Research
and Financial Engineering
Princeton University

Mean Field Games and Kuramoto Synchronization
TUES., NOV. 14, 2023 | 4:00 PM | 1360 EH

Computing Free Boundaries by Neural Networks and Simulations
WED., NOV. 15, 2023 | 4:00 PM | 1360 EH

Eikonal Equations on Wasserstein Spaces
THURS., NOV. 16, 2023 | 3:30 PM | 4448 EH

EAST HALL
530 CHURCH STREET, ANN ARBOR

https://myumi.ch/966gg

Speaker Bio:

H. Mete Soner is the Professor of Operations Research and Financial Engineering at Princeton University working on decisions under uncertainty, and on related problems in stochastic optimal control, Markov decision processes, nonlinear partial differential equations, probability theory, mathematical finance and financial economics. Currently he is interested in modern computational approaches to high dimensional stochastic optimal control and mean-field (or McKean-Vlasov) stochastic optimal control. He has co-authored a book, with Wendell Fleming, on viscosity solutions and stochastic control, and authored or co-authored several articles on nonlinear partial differential equations, viscosity solutions, stochastic optimal control and mathematical finance. He holds a PhD from Brown University in Applied Mathematics, and has taught in Carnegie Mellon, ETH (Swiss Federal Institute of Technology) at Zürich, and in Istanbul.

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