

Van Eenam* Lecture Series

April 11, 13 & 14, 2022

University of Michigan
Department of
Mathematics



Huyên Pham

Distinguished Professor
of Mathematics
at Université de Paris

Deep Learning Methods for Stochastic Control And Partial Differential Equations

MON., APRIL 11, 2022, 4PM

Mean-Field Markov Decision Processes With Common Noise And Open-Loop Controls

WED., APRIL 13, 2022, 4PM

Optimal Bidding Strategies for Digital Advertising With Social Interactions

THURS., APRIL 14, 2022, 5:30PM

1360 EAST HALL
530 CHURCH ST. ANN ARBOR, MI

Speaker Bio: Huyên PHAM is Distinguished Professor of Mathematics at Université de Paris, where he headed the Mathematical Finance research team of the Laboratoire de Probabilités, Statistique et Modélisation. He is also Adjunct Professor at ENSAE, and Chair of Applied Mathematics at the John Von Neumann Institute of VNU-HCM. He leads research in quantitative finance, stochastic analysis and control, machine learning techniques for numerical probabilities, and is the author of more than 100 publications, including the monograph Continuous time Stochastic Control and Optimization with Financial Applications.

He serves on the editorial boards of several international journals, and is the co-editor in chief of the journal Applied Mathematics and Optimization. Prof. Pham was appointed member of the Institut Universitaire de France in 2006, awarded the Louis Bachelier prize by the French Academy of Sciences in 2007, and was a plenary speaker at the 9th World congress of the Bachelier Finance Society in 2016.

*<https://myumi.ch/qgKVv>