

Personal Information

Bachelor Thesis

Chengcheng Ling

Curriculum Vitae

28.02.1994	Born in Gansu Province, China
	Experience and Education
	Junior Professor (W1), Paderborn University, Paderborn, Germany Stochastic Analysis (Faculty of Computer Science, Electrical Engineering and Mathematics)
	Postdoc , <i>Technische Universität Wien</i> , Vienna, Austria In the group of Asst. Prof. Dr. Máté Gerencsér
	Postdoc , <i>Technische Universität Berlin</i> , Berlin, Germany In the group of Prof. Dr. Michael Scheutzow
	Research assistant , <i>Bielefeld University</i> , Bielefeld, Germany In the group of Prof. Dr. Michael Röckner
	PhD of Probability Theory , <i>Bielefeld University</i> , Bielefeld, Germany Supervisor: Prof. Dr. Michael Röckner
2015.09– 2020.07	PhD of Probability Theory and Statistics , <i>Beijing Jiaotong University</i> , Beijing China Supervisor: Prof. Dr. Zhiming Ma
	Bachelor of Information and Computing Science, Beijing Jiaotong University Beijing, China, $GPA - 3.98$ Acquiring merit student and scholarship several times
	Exchange study
	Seoul National University, Science of Mathematics faculty Prof. Dr. Gerald Trutnau (Seoul, South Korea)
	Research visit
	Technische Universität Berlin Prof. Michael Scheutzow (Berlin, Germany)

Title Laws of Large numbers under Sublinear Expectations

Supervisor Prof. Dr. Xiangxchan Zhu

Description This thesis studies laws of large numbers under the framework of sublinear expectation introduced by Peng Shige. The main results in this paper include weak law of large numbers and convergence rate laws of large numbers under sublinear expectations.

Phd Thesis

Title Stochastic Differential Equations with Singular Drifts and Multiplicative Noises

Supervisor Prof. Dr. Michael Röckner

Link https://pub.uni-bielefeld.de/download/2941478/2941479/thesis.pdf

Tutorial

2017 Summer Introduction to Stochastic Partial Differential Equations, Lecture for master semester student in Bielefeld University, given by Prof. Dr. Michael Röckner

2019 Summer **Probability theory III-Stochastic differential equations**, Lecture for master semester student in Bielefeld University, given by Dr. Michael Hinz

Talks

2018 19.10 BGTS Doctoral Day

SDEs with singular coefficients (Bielefeld, Germany)

2018 29.10 IRTG Seminar

SDEs with singular coefficients and Partial differential equations (Bielefeld, Germany)

2019 15.01 IRTG Seminar

SDEs with distributional valued drift driven by α -stable processes (Bielefeld, Germany)

2019 15.11 Cluster Group Stochastic Analysis

Strong well-posedness for stochastic differential equations with coefficients in mixed-norm spaces (Bielefeld, Germany)

2019 16.12 Cluster Group Stochastic Analysis

Stochastic differential equations with singular drifts and multiplicative noises (Bielefeld, Germany)

2020 24.01 Cluster Group Stochastic Analysis

SDEs with singular drifts and multiplicative noise on general space-time domains (I) (Bielefeld, Germany)

2020 31.01 Cluster Group Stochastic Analysis

SDEs with singular drifts and multiplicative noise on general space-time domains (II) (Bielefeld, Germany)

2020 13.02 Young researchers between geometry and stochastic analysis

SDEs with singular drifts and multiplicative noise on general space-time domains (Bergen, Norway)

2020 26.02 DFG-NRF on-site review

Regularity versus irregularity in PDEs and diffusions (Bielefeld, Germany)

2020 14.09 **DMV Annual Meeting 2020**

Well-posedness of stochastic differential equations with singular drifts and Lévy noise (Technische Universität Chemnitz, Germany) (online)

2020 01.12 Oberseminar: Stochastis	cne	Anaiy	√SIS
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Well-posedness of stochastic differential equations with singular drifts and Lévy noise (Technische Universität Berlin, Germany)

2021 29.04 **SPDE seminar**

Wong-Zakai approximation for singualr SDEs with unbounded drift (Technische Universität Berlin, Germany)

2021 06.10 Workshop: Junior Female Researchers in Probability

Approximation for singualr SDEs with unbounded drift (Harnack-Haus, Berlin, Germany)

2021 01.12 Seminar: Stochastic Analysis

Taming singular SDEs: A numerical method (Tianjin University, China)(online)

2022 17.02 Workshop: Regularization by Noise: Theoretical Foundations, Numerical Methods and Applications

Regularization by noise: a numerical (Wong-Zakai approximation) viewpoint (Oberwolfach, Germany)

2022 04.05 IRS Seminar

Singular SDEs and PDEs (WIAS, Germany)

2022 CSH WORKSHOP: "Stochastic Dynamics for Complex Systems"

- 01.06-03.06 Random dynamical systems generated by the solution to singular SDEs (Vienna, Austria)
 - 2022 Stochastic Seminar
- 21.06-23.06 Regularization by noise-PDEs and Rough path theory (Padernborn, Germany)
 - 2022 2022 IMS Annual Meeting in Probability and Statistics
- 27.06-30.06 Taming singular SDEs: A numerical method (London, UK)
 - 2022 42nd Conference of Stochastic Processes and their Applications (SPA) 2022
- 27.06-01.07 Taming singular SDEs: A numerical method (Wuhan, China)(online)
 - 2022 15th International Conference on Monte Carlo and Quasi-Monte Carlo

17.07-22.07 Methods in Scientific Computing

Taming singular SDEs: A numerical method (Linz, Austria)

- 2022 Workshop: The SPDEvent
- 07.09-09.09 Martingale problem for rough stochastic differential equations (Bielefeld, Germany)

2022 07.12 Webinar on stochastic analysis 2022

Regularization by Noise for Singular SDEs–PDEs and Rough Path Theory (Beijing, China) (online)

2023 21.02 Tenth Bielefeld-SNU joint Workshop in Mathematics 2023

Numerical analysis on regularization by noise for singular SDEs (Bielefeld, Germany)

Research interests

Stochastic analysis, Singular stochastic (partial) differential equations, Regularization by noise, Rough path, Random dynamical systems, Stochastic numerical analysis, Application of stochastic analysis and PDEs (e.g. machine learning)

Preprints

- 1 SDEs with singular drifts and multiplicative noise on general space-time domains, C. Ling, M. Röckner, X. Zhu, https://arxiv.org/pdf/1910.03989.pdf. (Selected as one of the 'top ten representative papers from IRTG 2235')
- 2 Taming singular stochastic differential equations: A numerical method, K. Lê, C. Ling, https://arxiv.org/pdf/2110.01343.pdf
- 3 Expansion and attraction of RDS: long time behavior of the solution to singular SDE, C. Ling, M. Scheutzow. https://arxiv.org/pdf/2211.14202.pdf

Publications

- 1 Stochastic Differential Equations with Singular Drifts and Multiplicative Noises, C. Ling, (PhD thesis (2019)) https://pub.uni-bielefeld.de/record/2941478
- 2 Strong well-posedness for stochastic differential equations with coefficients in mixednorm spaces, C. Ling, L. Xie https://arxiv.org/pdf/2002.07097.pdf. (Potential Analysis)
- 3 Regularity of Local times associated to Volterra-Lévy processes and pathwise regularization of stochastic differential equations, F.A. Harang, C. Ling https://arxiv.org/pdf/2007.01093.pdf. (*Journal of Theoretical Probability*)
- 4 Nonlocal elliptic equation in Hölder space and the martingale problem, C. Ling, G. Zhao, https://arxiv.org/pdf/1907.00588v1.pdf (*Journal of Differential Equations*)
- 5 The perfection of local semi-flows and local random dynamical systems with applications to SDEs, C. Ling, M. Scheutzow, I. Vorkastner https://arxiv.org/pdf/2109.00206.pdf (*Stochastics and Dynamics*)
- 6 A Wong-Zakai theorem for SDEs with singular drift, C. Ling, S. Riedel, M. Scheutzow https://arxiv.org/pdf/2109.12158.pdf (*Journal of Differential Equations*)
- 7 Stability estimates for singular SDEs and applications, L. Galeati, C. Ling, https://arxiv.org/pdf/2208.03670.pdf (*Electronic Journal of Probability*)