Łukasz Treszczotko

Personal Data

Place and Date of Birth:	Bielsk Podlaski, Poland | 25 June 1989
Address:	Spiska 4A/69, 02-302, Warsaw, Poland
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Work Experience

Current	PhD student at University of Warsaw, Warsaw
October 2015-	
October 2012 - June 2014	Grading assistant in the Department of Mathematics at University of Warsaw, Warsaw

Education

September 2015-	PhD Mathematics (ongoing), **University of Warsaw**, Warsaw
September 2015	Master of Science in Mathematics, **University of Warsaw**, Warsaw *grade 5/5* | Major: Probability Theory Thesis: "Asymptotics for the Block Counting Process in Coalescent Processes" Advisor: Advisor: dr hab. Anna Talarczyk-Noble
September 2013	Undergraduate Degree in Mathematics *grade 4/5*, **University of Warsaw**, Warsaw Thesis: "Stein's Method" Advisor: dr. Pawel Wolf
September 2011	Undergraduate Degree in Economics *grade 5/5*, **Warsaw School of Economics**, Warsaw Thesis: "Generald Purpose Technologies and Economic growth Theory" Advisor: dr. Maciej Bukowski

Scholarships and Certificates

Sept. 2012-2013	dean's scholarship University of Warsaw
June 2013-2015	scholarship for outstanding results Polish Ministry of Sc. and Hi. Educ.
October 2015-2017	scholarship for PhD fellows Warsaw Centre for Mathematics and Computer Science
October 2016-2017	scholarship for outstanding PhD students University of Warsaw
October 2016-2017	university chancellor's scholarship for best PhD students at University of Warsaw

Reearch grants

January 2018-2020	NCN (National Science Centre) grant: Preludium University of Warsaw

Conferences, Workshops etc.

June 2016	School and Workshop on Random Interacting Systems, University of Bath
July 2016	Course "Introduction to rough paths theory", Aarhus University
March 2017	Spring School "Probability in mathematics and physics", TU Darmstadt
July-August 2017	Conference and Workshop "Genealogies of Interacting Particle Systems", National University of Singapore
June 2018	Hausdorff School "Log-Correlated Fields", Hausdorff Mathematical Centre, Bonn

Publications and preprints

November 2017	"Particle picture representation of the non-symmetric Rosenblatt process and Hermite processes of any order", accepted by "Stochastics and Dynamics" https://arxiv.org/abs/1703.00781
December 2017	"Infinite variance H-sssi processes as limits of particle systems" https://arxiv.org/abs/1709.07644
February 2018	"Random walks in doubly random scenery" (preprint) https://arxiv.org/abs/1802.09038

Languages

Polish:	Mothertongue
English:	C2
Russian:	B2
Spanish:	B1/B2
Belarussian:	A2

Computer Skills

Intermediate Knowledge:	MATLAB, Mathematica, C++
Advanced Knowledge:	PYTHON, Tensorflow, PyMC3

Research Interests

- Point processes
- Self-similar processes and their representations
- Long-range dependence
- Coalescence theory
- Interacting particle systems
- Statistical mechanics
- Neural networks and Deep Learning
- Probabilistic Programming
- Stochastic Volatility