Łukasz Michał Mądry

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Education

University Paris-Dauphine (CEREMADE), Paris   **2020 − 2024**
PhD in Mathematics   *Paris, France*

Title: "On the selection and reflection problem for singular fractional SDEs"

Defense: 27 June 2024

Advisor: Paul Gassiat (MCF HDR)

Jury: Stephano Menozzi, Alexandre Richard, Laure Coutin, Fabien Panloup (Reviewer), Francesco Russo. Reviewer nr 2: Samy Tindel

University of Warsaw   **2018 − 2020**
MSc Mathematics   *Warsaw, Poland*

Master's thesis: "Reflected Young differential equations", advisors: Paul Gassiat (Paris-Dauphine) and John Noble (Univ. of Warsaw)

Second year - ERASMUS exchange in University Paris-Dauphine

University of Warsaw   **2014 − 2018**
BSc Physics   *Warsaw, Poland*

final project on inverse problem in computational neuroscience (Nencki Institute, with prof. Daniel Wójcik)

Academic positions

University of Brest   **2025 − 2027**
Postdoc   *Brest, France*

Research on singular SPDEs with Ismaël Bailleul. Funding: ANR Smooth

University Paris-Cite   **2024 − 2025**
Full ATER (Teaching and Research Assistant)   *Paris, France*

see below for the list of taught courses

University Paris-Dauphine (CEREMADE), Paris   **2020 − 2024**
PhD in Mathematics   *Paris, France*

Publications

Ergodic Theory for Fractional SDE with Singular Coefficients - arXiv preprint 2511.20556, Mayorcas, A., **Mądry, Ł**

Perturbations of singular fractional SDEs - published in *Stochastic Processes and Applications*, Gassiat, P., **Mądry, Ł.**

Zero noise limit for singular ODE regularized by fractional noise - under review for *AIHP:PS*, Gassiat, P., **Mądry, Ł**

Research visits

TU Berlin, invited by Antoine Hocquet, one week, September 2021

SNS Pisa, invited by Milo Viviani, one week, June 2024

Talks

Unless mentioned otherwise, the talks listed here are contributed talks

1. Workshop "Young Researchers in Stochastic Analysis", September 2025, EPFL (Lausanne)
2. Probability seminar of LMBA, June 2025, LMBA (Brest, France)
3. Seminar "Markov working group", January 2025, Jussieu (Paris)
4. Seminar "Probability, control, analysis" in ENSTA (invited), April 2024, ENSTA (Paris)
5. Seminar of INRIA Calisto (invited), March 2024, INRIA Sophia Antipolis (Nice)
6. Conference SDAIM, January 2024, (CIRM Luminy)
7. "SDEs with low-regularity coefficients: theory and numerics", September 2023, University of Turin

8. CEREMADE "PhD students day", April 2023, University Paris-Dauphine

9. Conference: "Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis", May 2023, TU Berlin/WIAS

10. Conference: "GDR TRAG", June 2023, Université Paris-Dauphine

11. Conference: "GDR TRAG Young Researchers meeting", December 2021, Institut d'Henri Poincaré (Paris)

12. Conference: "Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis", May 2022, TU Berlin/WIAS

TEACHING ACTIVITIES

2024-2025 (ATER, Teaching in French, exercise classes) roughly 6 contact hours per week
1st term:

1. "Algorithms and programming", L2

2. "Probability", L3

2nd term:

1. "Mathematical Finance", M1

2. "R programming with data analysis", L3

2023-2024 (ATER, Teaching in French, exercise classes)

1. "Deterministic and probabilistic modelling" MIDO, 18h, L1

2. "Mathematical statistics" - MIDO, 18h, L3

3. "Statistics" : LSO, 18h, L2, additionally I had to prepare assignements on my own

4. "Time series" : MIDO, 18h, M1

2021-2023 (PhD student, teaching in French, exercise classes)

1. "Probability 1" : MIDO, 18h, L1

2. "Probability 2" : MIDO, 18h, L2

2020-2021 : (teaching in English, exercise classes)

1. "Poisson processes" : MIDO, 18h, M1

2. "Evaluation of financial actives", MIDO, 18h, M1

OTHER SKILLS

C++, R, R Markdown, Python, LaTeX

languages: Polish (native), English (C1/C2)[1], French (C1/C2)[2]

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[1]CAE passed in 2014, daily use since 2019
[2]three years of teaching activities in French