ZIMO HAO

Employment

Bielefeld University: 2023.08 - now. Research post-doctor

Advisor: Professor Michael Röckner.

Education

Bielefeld University: 2020.07 - 2023.07. Ph.D. in Mathematics.

Thesis advisor: Professor Michael Röckner.

Thesis name: McKean-Vlasov equation with singular drift.

Wuhan University: 2018.09 - 2023.06. Ph.D. in Mathematics.

Thesis advisor: Professor Xicheng Zhang. Thesis name: Singular kinetic equations.

Wuhan University: 2014.09 - 2018.06. B.S. in Mathematics.

Thesis advisor: Professor Xicheng Zhang.

Thesis name: Hardy-Littlewood maximal function and singular integral.

Research interests

- (**\(\)**) **Kinetic equations.** Probabilistic representation of some Kinetic equations with singular coefficients, including singular coefficient case, interacting particle system, and Fokker-Planck-Kolmogorov equations.
- (\heartsuit) SDE and DDSDE with singular drift. Well-posedness, heat kernel estimates, and long-time behavior of SDE and distributional dependent SDE (DDSDE) driven by α -stable process with distribution or integrable drift. Propagation of chaos for DDSDE.
- (\$\ \cdot\) Nonlinear Fokker-Planck equations. Well-posedness, long-time behavior, and propagation of chaos of some nonlinear Fokker-Planck equations, such as the velocity-vorticity form of Navier-Stokes equations, porous media equations, and Vlasov-Poisson equations.
- (\diamondsuit) Euler approximation and averaging principle for SDE or DDSDE with singular coefficients. Euler approximation and averaging principle problems for SDE or distributional dependent SDE (DDSDE) with singular (L^p and distribution) drifts.

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Publications and preprints

- Singular kinetic equations and applications, with Xicheng Zhang, Rongchan Zhu and Xiangchan Zhu, to appear in *The Annals of Probability*. Available in arXiv:2108.05042.
 (♠) & (♡)
- Strong and weak convergence for averaging principle of DDSDE with singular drift, with Mengyu Cheng and Michael Röckner, to appear in Bernoulli. Available in arXiv:2207.12108.
 (◊)
- 3. Schauder's estimates for nonlocal equations with singular Lévy measures, with Zhen Wang and Mingyan Wu, to appear in *Potential Analysis*. Available in arXiv::2002.09887. (♥)
- 4. Strong convergence of propagation of chaos for McKean-Vlasov SDEs with singular interactions, with Michael Röckner and Xicheng Zhang, submitted. Available in arXiv:2204.07952. (♥)
- Well-posedness of density dependent SDE driven by α-stable process with Hölder drifts, with Mingyan Wu, Stochastic Processes and their Applications 164 (2023), 416-442.
 (♡) & (◊)
- 6. SDE driven by cylindrical α -stable process with distributional drift and application, with Mingyan Wu. Available in arXiv:2305.18139. (\heartsuit) & (\diamondsuit)
- Second order fractional mean-field SDEs with singular kernels and measure initial data, with Michael Röckner and Xicheng Zhang, submitted. Available in arXiv:2302.04392.
 (♠) & (♡) & (♣)
- 8. Hörmander's hypoelliptic theorem for nonlocal operators, with Xuhui Peng and Xicheng Zhang, Journal of Theoretical Probability. **34** (2021), 1870-1916. (•)
- 9. Euler scheme for density dependent stochastic differential equations, with Michael Röckner and Xicheng Zhang, Journal of Differential Equations. 274 (2021), 996-1014. (\heartsuit) & (\diamondsuit)
- 10. Hölder regularity and gradient estimates for SDEs driven by cylindrical α -stable processes, with Zhen-Qing Chen and Xicheng Zhang, *Electronic Journal of Probability.* **25** (2020), 1-23. (\heartsuit)
- 11. Schauder estimates for nonlocal kinetic equations and applications, with Mingyan Wu and Xicheng Zhang, Journal de Mathématiques Pures et Appliquées. 140 (2020), 139-184. (•)

Awards and Fundings

• **DFG Grant:** SFB1283 Taming uncertainty and profiting from randomness and low regularity in analysis, stochastics and their applications; Project B1: New trends in stochastic partial differential equations & Project A5: Fokker-Planck-Kolmogorov equations on general state spaces 2020-2025.

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- Chinese National Scholarship (2021 and 2020).
- Outstanding Graduate: Wuhan University (2018).
- Outstanding undergraduate graduation thesis: Wuhan University (2018).
- Honorable Mention for Analysis and Differential Equations: The 7th. session of S.-T. Yau College Student Mathematics Contest (2016).

Teaching

- Tutorial for Probability Theory II, Bielefeld University (2022 Spring).
- Teaching Assistant for Probability, Wuhan University (2019 Fall).
- Teaching Assistant for Numerical Analysis, Wuhan University (2018 Spring).

Conference and Workshop Talks

- The 7th National Conference on Probability Theory, Shangdong University, Weihai, China, August 2022. Singular kinetic equations.
- 15th Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis, Berlin, Germany, May 2022. Strong convergence of propagation of chaos for McKean-Vlasov SDEs with singular interactions.
- CRC Retreat 2020, Bielefeld, Germany, August 2020. Euler approximation for SDEs with irregular coefficients.
- LSA winter meeting-2019, National Research University Higher School of Economics, Moscow, Russia, December 2019. *Gradient estimate for SDEs driven by cylindrical Levy processes*.
- Workshop for Stochastic Analysis, Peking University, Beijing, China, August 2019. Heat kernel of nonlocal kinetic operators.
- The 7th IMS-China, International Conference on Stochastic and Probability, Dalian University of Technology, Dalian, China, July 2019. *Gradient estimate for SDEs driven by cylindrical Levy processes*.
- Workshop on Stochastic Analysis and Applications, Nanyang Technological University, Singapore, June 2019. Gradient estimates for SDEs driven by cylindrical α -stable processes.
- Perturbation Techniques in Stochastic Analysis and Its Applications, CIRM, Marseille, France, 11 – 15 March 2019. Schauder estimates for nonlocal kinetic equations and applications.