

# Ole Cañas

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## Academic Training

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<b>PhD in Mathematics</b> , Dublin City University, Ireland	2022 – present
• Supervisor: Martin Friesen	
<b>MSc in Mathematics</b> , University of Wuppertal, Germany	2023
<b>BSc in Mathematics</b> , University of Wuppertal, Germany	2020

## Teaching Experience

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**Teaching Assistant**, Dublin City University (in English)

- delivering tutorials in: Calculus of Several Variables, Analysis 2, Introduction to Ordinary Differential Equations, Probability 2.
- grading of weekly homework assignments
- witnessing oral exams for Analysis 1

**Teaching Assistant**, University of Wuppertal (in German)

- delivering tutorials in: Fundamentals of Mathematics, Analysis 1–3, Financial Mathematics, Mathematics for Engineers 1–4.
- grading of weekly homework assignments
- exam invigilation and correction

## Preprints

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1. Limit theorems for stochastic Volterra processes. (with Luigi Amedeo Bianchi, Stefano Bonaccorsi, Martin Friesen) arXiv:2509.08466 (2025) [[link](#)]
2. Comparison principles for stochastic Volterra equations. (with Martin Friesen) arXiv:2403.15801 (2024) [[link](#)]

## Academic Visits

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<b>Laboratoire de Mathématiques Raphaël Salem</b> , University of Rouen Normandy, France	June 2024
Host: Prof. Mohamed Ben Alaya, duration: 13 days	
<b>University of Trento</b> , Italy	November 2023

Host: Assoc. Prof. Luigi Amedeo Bianchi & Prof. Stefano Bonaccorsi, duration: 9 days

## Academic Talks

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<b>Stochastics in Mathematical Finance and Physics</b> , Hammamet, Tunisia.	October 2025
<b>Vienna Congress on Mathematical Finance</b> , Vienna, Austria.	July 2025
<b>10th Annual Irish SIAM Student Chapter Conference</b> , Limerick, Ireland.	May 2025
<b>German Probability and Statistic Days</b> , Dresden, Germany.	March 2025
<b>Lucia Workshop on Fractional Calculus and Processes</b> , Växjö, Sweden.	December 2024
<b>Stochastics in Mathematical Finance and Physics</b> , Hammamet, Tunisia. (Invited)	October 2024
<b>Probability Seminar at the University of Trento</b> , Trento, Italy. (Invited)	November 2023
<b>Stochastics in Mathematical Finance and Physics</b> , Hammamet, Tunisia.	October 2023
<b>18. Doktorand:innentreffen der Stochastik</b> , Heidelberg, Germany.	August 2023
<b>SPDEvent II</b> , Bielefeld, Germany.	July 2023

## Poster Presentations

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Bernoulli-IMS 11th World Congress in Probability and Statistics, Bochum, Germany.	August 2024
Stochastics in Mathematical Finance and Physics, Hammamet, Tunisia.	October 2022
35th Annual Meeting of the Irish Mathematical Society, Dublin, Ireland	August 2022

## Awards and Funding

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Government of Ireland Postgraduate Scholarship (GOIPG/2023/3129)	€91,265.00
DCU School of Mathematical Sciences PhD Scholarship 2022–2023	€23,500.00
ERASMUS Mobility project 2022	€2,424.00

## Organisation of Events

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2026 Irish SIAM Student Chapter Conference	May 2026
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## Membership

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COST Action CA24104, STOCHASTICA; working groups:

- SDEs: theory and numerical methods
- SPDEs: theory and numerical methods

## Academic Service

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Referee Work: Journal of Applied Probability

Committee Work: Athena Swan Self-Assessment Team

## References:

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Martin Friesen	Dublin City University martin.friesen@dcu.ie
Stefano Bonaccorsi	University of Trento stefano.bonaccorsi@unitn.it
Paolo Guasoni	Dublin City University paolo.guasoni@dcu.ie
Thorsten Neuschel (Teaching)	Dublin City University thorsten.neuschel@dcu.ie