Ole Cañadas

Dublin City University | School of Mathematical Sciences | `ole.canadas2@mail.dcu.ie` | German citizen

Google Scholar | Homepage

Academic Training

PhD in Mathematics, Dublin City University, Ireland — 2022 – present

- Supervisor: Martin Friesen

MSc in Mathematics, University of Wuppertal, Germany — 2023

BSc in Mathematics, University of Wuppertal, Germany — 2020

Teaching Experience

Teaching Assistant, Dublin City University

- 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

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

Preprints

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

Laboratoire de Mathématiques Raphaël Salem, University of Rouen Normandy, France — June 2024
Host: Prof. Mohamed Ben Alaya, duration: 13 days

University of Trento, Italy — November 2023
Host: Assoc. Prof. Luigi Amedeo Bianchi & Prof. Stefano Bonaccorsi, duration: 9 days

Academic Talks

Stochastics in Mathematical Finance and Physics, Hammamet, Tunisia. — October 2025

Vienna Congress on Mathematical Finance, Vienna, Austria. — July 2025

10th Annual Irish SIAM Student Chapter Conference, Limerick, Ireland. — May 2025

German Probability and Statistic Days, Dresden, Germany. — March 2025

Lucia Workshop on Fractional Calculus and Processes, Växjö, Sweden. — December 2024

Stochastics in Mathematical Finance and Physics, Hammamet, Tunisia. (Invited) — October 2024

Probability Seminar at the University of Trento, Trento, Italy. (Invited) — November 2023

Stochastics in Mathematical Finance and Physics, Hammamet, Tunisia. — October 2023

18. Doktorand:innentreffen der Stochastik, Heidelberg, Germany. — August 2023

SPDEvent II, Bielefeld, Germany. — July 2023

Winter School: "Stochastic Processes, Analysis and Semigroups", Trento, Italy. December 2022

Poster Presentations

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

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

Membership

COST Action CA24104, STOCHASTICA; working groups:

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

Academic Service

Referee Work: Journal of Applied Probability
Committee Work: Athena Swan Self-Assessment Team

References:

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