Rosa Lili Dora Preiß

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Research Interests

- Algebraic geometry of paths.
- Iterated-integral signatures, rough paths and regularity structures.
- Algebraic tools in stochastic analysis and mathematical physics.
- Renormalisation procedures.
- Invariant theory.
- Category theory and operads.
- Machine learning and data science.

Education

Technische Universität Berlin, Germany.

Dr.rer.nat. (PhD) in Mathematics. October 2021.

- Thesis topic: Hopf algebras and non-associative algebras in the study of iterated-integral signatures and rough paths.
- Supervisor: Professor Dr. Peter K. Friz.
- Reviewers: Professor Dr. Peter K. Friz, Professor Dr. Terry J. Lyons and Professor Dr. Kurusch Ebrahimi-Fard.

Technische Universität Berlin, Germany.

Master of Science (M. Sc.) in Mathematics, July 2016.

- Thesis Topic: From Hopf Algebras to Rough Paths and Regularity Structures.
- Supervisors: Professor Dr. Peter K. Friz and Professor Dr. Sylvie Paycha

Julius-Maximilians-Universität Würzburg, Germany.

Bachelor of Science (B. Sc.) in Mathematical Physics, January 2014.

- Thesis Topic: On the Hydrodynamic Limit of a Symmetric Simple Exclusion Process.
- Supervisor: Professor Dr. Christian Klingenberg

Academic Career

Since October 2023

Researcher, Nonlinear Algebra Group, Max Planck Institute for Mathematics in the Sciences, Leipzig, Germany. Supervisor: Bernd Sturmfels.

November 2021 until September 2023 **Research Assistant**, AG Analysis, Institut für Mathematik, Universität Potsdam, Germany. Supervisor: Sylvie Paycha.

Teaching activity:

- Exercise class for mathematics for physicists III (winter term 2021/22)
- Exercise class for mathematics for physicists IV (summer term 2022)
- Exercise class for groupoids and applications in mathematical physics (summer term 2022)
- Exercise class for mathematics for physicists I (winter term 2022/23)
- Exercise class for distribution theory (winter term 2022/23)
- Lecture on Stieltjes integration and iterated integrals (summer term 2023)
- Exercise class for mathematics for physicists II (summer term 2023)

September 2016 until October 2021 **Research Assistant**, AG Stochastik und Finanzmathematik, Institut für Mathematik, Technische Universität Berlin, Germany. Supervisor: Peter K. Friz.

Teaching activity:

- Exercise class for insurance mathematics (winter term 2016/17)
- Tutorial for linear algebra for engineers (winter term 2016/17)
- Tutorial for probability theory (summer term 2017)
- Preparing exercise sheets for analysis for engineers (winter term 2017/18)
- Exercise class / tutorial for probability theory (summer term 2018)

Autumn 2018

Research Assistant, Nonlinear Algebra Group, Max Planck Institute for Mathematics in the Sciences, Leipzig, Germany. Supervisor: Bernd Sturmfels.

Papers

Rosa Preß. An algebraic geometry of paths via the iterated-integral signature. arXiv:231.17886 [math.RA]. November 2023.

Cristopher Salvi, Joscha Diehl, Terry Lyons, Rosa Preiß and Jeremy Reizenstein. **A structure theorem for streamed information.** Journal of Algebra, Volume 634, November 2023.

Carlo Bellingeri, Peter K. Friz, Sylvie Paycha and Rosa Preiß. **Smooth rough paths, their geometry and algebraic renormalization.** Vietnam Journal of Mathematics, Volume 50, June 2022.

Joscha Diehl, Rosa Preiß, Michael Ruddy and Nikolas Tapia. **The moving frame method for iterated-integrals: orthogonal invariants.** Foundations of Computational Mathematics, Volume 23, June 2022.

Joscha Diehl, Terry Lyons, Rosa Preiß and Jeremy Reizenstein. **Areas of areas generate the shuffle algebra.** arXiv:2002.02338 [math.RA]. July 2021.

Laura Colmenarejo and Rosa Preiß. **Signatures of paths transformed by polynomial maps.** Beiträge zur Algebra und Geometrie / Contributions to Algebra and Geometry, Volume 61, Issue 4, April 2020.

Yvain Bruned, Ilya Chevyrev, Peter K. Friz and Rosa Preiß. **A Rough Path Perspective on Renormalization.** Journal of Functional Analysis, Volume 277, Issue 11, December 2019.

Mathematics of data streams: signatures, neural differential equations, and diffusion models. Greifswald, Germany, April 8-13, 2024.

Recent Developments in Rough Paths. BI Norwegian Business School, Oslo, Norway, March 3-8, 2024.

12th BMS Student Conference. Technische Universität Berlin, Germany, February 21-23, 2024.

A day of Algebraic Geometry. Humboldt Universität zu Berlin, February 22, 2024.

Positive Geometry in Particle Physics and Cosmology. Max Planck Institute for Mathematics in the Sciences, Leipzig, Germany, February 12-16, 2024.

18th Oxford-Berlin Young Researchers Meeting on Applied Stochastic Analysis. University of Oxford, United Kingdom, January 4-6, 2024. I gave a talk on **An algebraic geometry of paths via the iterated-integals signature**.

Mini-Workshop: Combinatorial and Algebraic Structures in Rough Analysis and Related Fields. Mathematisches Forschungsinstitut Oberwolfach, Germany, November 26-December 2, 2023. I have been an organizer and gave a talk on **An algebraic geometry of (rough) paths.**

Structural Aspects of Signatures and Rough Paths. Center for Advanced Study, Oslo, Norway, August 28-September 1. I gave a talk on **An algebraic geometry of paths**.

17th Annual Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis. Weierstrass Institute, Berlin, April 27-29, 2023.

16th Oxford-Berlin Young Researchers Meeting on Applied Stochastic Analysis. University of Oxford, United Kingdom, December 8-10, 2022. I gave a talk on **Smooth rough paths** (joint work with Carlo Bellingeri, Peter Friz and Sylvie Paycha).

Rough Paths, Algebraic Structures and Machine Learning. University of Adger, Kristiansand, Norway, October 20-21, 2022. I gave a talk on **Orthogonal and special linear invariants of paths via the iterated integral signature** (joint work with Joscha Diehl, Terry Lyons, Hao Ni, Micheal Ruddy, Jeremy Reizenstein and Nikolas Tapia).

New interfaces of Stochastic Analysis and Rough Paths. Banff International Research Station, Canada, September 4-9, 2022. I gave a talk on **Smooth rough paths** (joint work with Carlo Bellingeri, Peter Friz and Sylvie Paycha).

SciCADE 2022. University of Iceland, Reykjavík, July 25-29, 2022. I gave a talk on **Orthogonal and special linear invariants of paths via the iterated-integral signature** (joint work with Joscha Diehl, Terry Lyons, Hao Ni, Micheal Ruddy, Jeremy Reizenstein and Nikolas Tapia) in the minisymposium on *Geometric and algebraic perspectives in numerical integration*.

15th Annual ERC Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis. Technische Universität Berlin and Humboldt Universität zu Berlin, Germany, May 12-14, 2022. I gave a talk on **Orthogonal and special linear invariants of paths via the iterated-integral signature: Overview and new developments** (joint work with Joscha Diehl, Micheal Ruddy, Jeremy Reizenstein and Nikolas Tapia).

Rough algebra day. Technische Universität Berlin, Germany, March 31, 2022. I gave a talk on **An algebraic geometry of paths via the iterated-integral signature**.

Higher Structures Emerging from Renormalisation. Erwin Schrödinger International Institute for Mathematics and Physics, Vienna, Austria, November 08 - 19, 2021. I gave a talk on **Adding rough paths: no problem as long as they are smooth** (joint work with Carlo Bellingeri, Peter K. Friz and Sylvie Paycha) and contributed a discussion of Felix Otto's talk on 'The structure group in regularity structures: avoiding trees'.

Noncommutative algebra, probability and analysis in action. Greifswald, Germany, September 20 - 25, 2021.

The amplituhedron: algebra, combinatorics, and physics. Zoom, April 08, 2021.

Pathwise Stochastic Analysis and Applications. Zoom, March 08 - 12, 2021.

Cumulants in Stochastic Analysis. Zoom, February 25 - 26, 2021.

14th Annual ERC Oxford-Berlin Young Researchers Meeting on Applied Stochastic Analysis. Zoom, February 10 - 12, 2021. I gave a talk on **Rotation-Reflection invariants of paths through signatures and moving frames** (joint work with Joscha Diehl, Michael Ruddy and Nikolas Tapia).

Oberwolfach workshop: New Directions in Rough Path Theory (online meeting).. Zoom, December 06 - 12, 2020. I gave a talk on **Areas of Areas generate the shuffle algebra** (joint work with Joscha Diehl, Terry Lyons and Jeremy Reizenstein).

13th Annual ERC Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis. Zoom, June 08 - 10, 2020. I gave a talk on **Rotation Invariants of Paths Through Iterated Integral Signatures** (joint work with Joscha Diehl, Michael Ruddy and Nikolas Tapia).

Young researchers between geometry and stochastic analysis. Bergen, Norway, February 12-14, 2020.

Workshop: Problems of roughness, geometry and random fluctuations. Hausdorff Research Institute for Mathematics, Bonn, Germany, December 09 - 12, 2019. I gave a talk on **A Rough Path Perspective on Renormalization** (joint work with Yvain Bruned, Ilya Chevyrev and Peter K. Friz).

12th Annual ERC Oxford-Berlin Young Researchers Meeting on Applied Stochastic Analysis. University of Oxford, United Kingdom, December 04 - 06, 2019. I gave a talk on **Signatures of paths transformed by polynomial maps** (joint work with Laura Colmenarejo).

Algebraic and Analytic Perspectives in the Theory of Rough Paths and Signatures. Department of Mathematics, University of Oslo, Norway, November 14 - 15, 2019. I gave a talk on **Algebraic Methods for Signatures of Paths: Hopf, Zinbiel and Tortkara** (joint work with Laura Colmenarejo, Joscha Diehl, Terry Lyons and Jeremy Reizenstein).

Opening Conference - Varieties, Polyhedra, Computation. Freie Universität Berlin, Germany, October 07 - 11, 2019. Attended October 08 and 10.

First Berlin-Leipzig workshop on Fluctuating Hydrodynamics. Max Planck Institute for Mathematics in the Sciences, Leipzig, Germany, and Institute of Mathematics, Freie Universität Berlin, Germany, August 26 - 30, 2019. Attended August 27 - 30.

11th Annual ERC Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis. Weierstraß-Institut, Berlin, Germany, May 23 - 25, 2019.

New Directions in Stochastic Analysis: Rough Paths, SPDEs and Related Topics - On the occasion of Professor Terry Lyons' 65th Birthday. Zuse Institute Berlin, Germany, March 18 - 22, 2019.

Berlin-Leipzig workshop in analysis and stochastics. Max Planck Institute for Mathematics in the Sciences, Leipzig, Germany, January 16 - 18, 2019. Attended January 17 - 18.

Rough paths, regularity structures and combinatorial Hopf algebras. University of Bergen, Norway, August 31 - September 01, 2018.

During the research seminar, I gave a talk on **Monoid Graded Rough Paths** (joint work with Alexander Schmeding).

Summer School on Numerical Computing in Algebraic Geometry. Max Planck Institute for Mathematics in the Sciences, Leipzig, Germany, August 13 - 17, 2018. Attended August 13 - 15.

Algebraic and geometric aspects of numerical methods for differential equations. Institut Mittag-Leffler, Djursholm, Sweden, July 2 - 6, 2018.

9th Annual ERC Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis. Weierstraß-Institut, Berlin, Germany, June 14 - 16, 2018.

IST Austria Summer School in Probability and Mathematical Physics. Institute of Science and Technology Austria, Klosterneuburg, Austria, June 4 - 8, 2018.

Minicourses:

- Sharp threshold phenomena via randomized algorithms, by Hugo Duminil-Copin.
- A BPHZ theorem for stochastic PDEs, by Martin Hairer.
- The Gaussian free field and Liouville quantum gravity, by Jason Miller.

Berlin-Leipzig workshop in analysis and stochastics. Max Planck Institute for Mathematics in the Sciences, Leipzig, Germany, November 29 - December 01, 2017.

18th Lluís Santaló Research Summer School: Algebraic and Combinatorical Methods in Stochastic Calculus. Universidad Internacional Menéndez Pelayo, Santander, Spain, July 17 - 21, 2017. Minicourses:

- Algebraic and combinatorial aspects in stochastic calculus, by Kurusch Ebrahimi-Fard and Frédéric Patras.
- Fluctuations of chaotic random variables: theoretical foundations and geometric applications, by Giovanni Peccati.
- Combinatorial Aspects of Free Probability and Free Stochastic Calculus, by Roland Speicher.
- Rough paths, regularity structures and renormalisation, by Lorenzo Zambotti.

7th Annual ERC Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis. Weierstraß-Institut, Berlin, Germany, May 18 - 20, 2017.

Workshop on Algebraic Renormalisation of Regularity Structures. Department of Mathematics, University of Bergen, Norway, April 03 - 07, 2017. I contributed a short summary talk on the subsections Algebraic renormalisation and Recursive Formulae of the paper Algebraic renormalisation of regularity structures by Yvain Bruned, Martin Hairer and Lorenzo Zambotti.

Analytic Aspects of Renormalization. Minicourse given by Ajay Chandra (University of Warwick). Technische Universität Berlin, Germany, September 26 - 29, 2016.

Meeting on Applied Stochastic Analysis. Mathematics Department, University of Oxford, United Kingdom, December 8 - 10, 2016.

I gave a talk on **A Rough Path Perspective on Renormalization** (joint work with Yvain Bruned, Ilya Chevyrev and Peter K. Friz).

 5^{th} Annual ERC Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis. Weierstraß-Institut & Technische Universität Berlin, Berlin, Germany, August 12 - 15, 2016.

Paths to, from and in renormalization. At the confluence of rough paths, algebra, analysis and geometry. Universität Potsdam, Germany, February 8 - 12, 2016.

 4^{th} Annual ERC Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis. Weierstraß-Institut, Berlin, Germany, December 7 - 9, 2015.

Language Skills

German (native), English (advanced), French (elementary).

Berlin, 12 May 2024