Abdulwahab Mohamed

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EDUCATION

University of Edinburgh

United Kingdom

2021 - 2025

PhD in Probability and Stochastics

- Supervisor: Dr. Ilya Chevyrev

- Thesis: Analysis of 2D Yang-Mills Measure

Eindhoven University of Technology

The Netherlands

2018-2021

 MSc in Industrial and Applied Mathematics (Cum Laude)

- ${\bf Supervisor:}$ Dr. Alberto Chiarini and Dr. Oliver Tse

- Thesis: Schrödinger Bridges with Multimarginal Constraints

University of Bonn

Germany

Exchange year as part of my MSc in Mathematics

2019-2020

Eindhoven University of Technology

The Netherlands

2015 - 2018

BSc in Applied Mathematics (Cum Laude)

- **Supervisor:** Dr. Jim Portegies

- Thesis: Convergence of Several Reinforcement Learning Algorithms

TEACHING

• Teaching assistant at University of Edinburgh

2021-2024

- Undergraduate Courses: Calculus and its Applications, Introduction to Linear Algebra, Honours Analysis
- Postgraduate Courses: Stochastic Modeling
- **Teaching assistant** at Eindhoven University of Technology

2016-2021

- Undergraduate Courses: Calculus, Advanced Calculus, Queueing Systems, Probability, Extreme Values and Large Deviations
- Additional contributions: Enhanced study materials for Probability and Stochastics 1 by creating scripts and resources to support online lecture delivery

AWARDS AND GRANTS

• Laura Wisewell Fund Travel Grant - £800

2024

• 4-year-PhD-studentship fully funded from School of Mathematics, University of Edinburgh

2021 - 2025

Research visits

• TU Berlin, Berlin, Germany

October 2024-March 2025

- Visiting Dr. Ilya Chevyrev

July 2024

• EPFL, Lausanne, Switzerland

- Stayed as part of the program 'New Developments and Challenges in Stochastic Partial Differential Equations.'

TALKS

CONFERENCE AND WORKSHOPS

New developments and challenges in Stochastic Partial Differential Equations, Lausanne, Switzerl	land July 2024
9th Annual Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis, Berlin, Ge	ermany June 2024
The SPDEvent 2024, Bielefeld, Germany	May 2024
Recent developments in Rough Paths, Oslo, Norway	March 2024
QFT and Stochastic PDEs, Oberwolfach, Germany	December 2023
Statistical Mechanics and Stochastic PDEs, Cetraro, Italy	September 2023
PDEs and Randomness, Leipzig, Germany	May 2023
Mathematics of Random Systems, Oxford, United Kingdom	September 2022
Geometry, Stochastics and Dynamics, London, United Kingdom	September 2022
The SPDEvent 2022, Bielefeld, Germany	September 2022
Sao Paulo School of Advanced Science on singular SPDEs, Campinas, Brazil	August 2022

READING GROUPS

• Flow Equation Approach to Singular SPDEs, FU Berlin	Spring 2023
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- Organiser: Dr. Lucio Galeati and Prof. Dr. Nicolas Perkwoski
 - * Talk: Bounds on cumulants
- Large N-limit of 2D Yang-Mills, University of Edinburgh
 - Organiser: Dr. Theo Assiotis and Dr. Ilya Chevyrev
 - * Talk: The Yang-Mills holonomy process
- (Organiser) Rough Paths and Signatures for Machine Learning, University of Edinburgh

Spring 2023

Spring 2023

- * Talk: Introduction to rough paths theory
- $* \ \, {\rm Talk:} \, \textit{Shuffle products, Chen's identity, log-signature, paths from \, discrete \, \, data \, \, and \, \, the \, \, lead-lag \, \, transformation$
- (Organiser) Malliavin Calculus, University of Edinburgh

Summer/Fall 2022

- * Talk: Introduction to Mallivin calculus
- $* \ \, {\it Talk:} \ \, \textit{Integral representation and Clark-Ocone formula}$
- * Talk: Study of densities

SKILLS

• Programming Language: Python, Mathematica, Matlab, Latex, R, Java

LANGUAGES

- Dutch: Fluent English: Fluent
- German: ElementarySomali: Elementary

REFERENCES

- Dr. Ilya Chevyrev, Mercator Fellow at TU Berlin and Reader at University of Edinburgh
 - **E-mail:** ichevyrev@gmail.com
 - He is my PhD supervisor
- Dr. Alberto Chiarini, Associate Professor at University of Padova
 - **E-mail:** chiarini@math.unipd.it
 - He was one of my joint supervisors for my Master's thesis
- Prof. Dr. Massimiliano Gubinelli, Professor at University of Oxford
 - E-mail: gubinelli@maths.ox.ac.uk
 - He is a collaborator
- Dr. Oliver Tse, Associate Professor at University of Technology Eindhoven
 - **E-mail:** o.t.c.tse@tue.nl
 - He was one of my joint supervisors for my Master's thesis