Europass Curriculum Vitae

I don't understand why people are scared of new ideas.
I'm frightened of the old ones.

John Cage

Personal information

First name(s) / Surname(s)	**Eduard Paul ROTENSTEIN**
Address(es)	1 Oancea street, bl. D12, Ap. 29, 700351, Iaşi (home); 9 Carol I Blvd., „Alexandru Ioan Cuza" University of Iaşi, Faculty of Mathematics, 700506 (office)
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E-mail	eduard.rotenstein@uaic.ro ; rotenep@yahoo.com Homepage: http://www.math.uaic.ro/~eduard/index.html
Nationality	Romanian
Date of birth	December 23, 1976
Gender	Male
Current employment / Occupational field	**Lecturer at „Alexandru Ioan Cuza" University of Iași, Faculty of Mathematics, Iași**

Work experience

Dates: 2001 to present

Occupation or position held

- 2012-present – Lecturer at „Al. I. Cuza" University, Faculty of Mathematics, Iaşi
- 2005-2012 – Teaching Assistant at „Al. I. Cuza" University, Faculty of Mathematics, Iași
- 2001-2005 – Preparator at „ Al. I. Cuza" University, Faculty of Mathematics, Iaşi

Main activities and responsibilities

Teaching experience (courses, seminaries and laboratories held)

- Probability theory (S&L – 3rd and 4th year), Statistics (S&L – 3rd and 4th year), Monte-Carlo methods (S&L – 4th year), Martingale methods in financial markets modelling (C&S – Master II)
- Operational research (C, S&L – 3rd and 4th year), Optimization of economical processes (C&S – Master 2nd year), Graph theory (S – 3rd year)
- Basic Mathematics (Algebra, Geometry, Differential equations – 1st year)
- Computer Networks (L – 3rd year) (based on CISCO Networking Academy Program), Educational Software (C&L – Master 2nd year)
- Algorithms and Programming in C++ (C&L – 1st year)

Interest and research fields

- Stochastic differential equations (forward and backward)
- Stochastic variational inequalities, Reflected SDEs and BSVIs
- Piecewise deterministic Markov Processes and related control problems
- Stochastic models in financial markets, Stochastic differential games
- Nonlinear and Convex analysis

Name and address of employer: „Alexandru Ioan Cuza" University, Faculty of Mathematics, Carol I no. 9-11 Bld., 700560, Iaşi, România

Type of business or sector	Higher education and research

Education and training

Dates & type of mobility research

[1] CIMPA - UNESCO - MOROCCO Spring Research School – *Stochastic Models in Mathematical Finance*, April 9-20, 2007, Marrakech, Morocco

[2] Département de Mathématiques, Université du Maine, Le Mans, France, May 5 – June 21, 2008 (scientific collaboration - on *Stochastic differential games in complete financial markets* - with Prof. Saïd Hamadène)

[3] *School on Finance and Insurance – Stochastic Analysis and Practical Methods*, Fakultät für Mathematik – Institut für Stochastik, March 2-13, 2009, Jena, Germany

[4] Département de Mathématiques, Université du Maine, Le Mans, France, May 1 – June 15, 2009 (scientific collaboration - on *Stochastic differential games in complete financial markets* - with Prof. Saïd Hamadène)

[5] *School on SDEs and SPDEs, Levy process driven models in Finance and other Applications*, The University of Manchester, School of Mathematics, August 10–21, 2009, Manchester, United Kingdom

[6] CIMPA-UNESCO-ARGENTINA Research School – *Dynamic Optimization*, August 30th-September 10th, 2010, Campus Universitario, Universidad Nacional del Centro de la Provincia de Buenos Aires, Tandil, Argentina

[7] *Research School on Stochastic Control Problems for FBSDEs and its Applications*, Université Cadi Ayyad, December 1–11, 2010, Marrakech, Morocco

[8] *Spring Research School "Stochastic Models in Finance and Insurance"*, Fakultät für Mathematik – Institut für Stochastik, March 21 – April 1, 2011, Jena, Germany

[9] *Summer School on SDEs and Control in Infinite Dimensions*, Universita degli studi di Milano – Bicocca, June 27 - July 9, 2011, Italy

[10] *Research School on Controllability of Deterministic and Stochastic Systems and its Applications*, „Al. I. Cuza" University, June 18 – 30, 2012, Iaşi, România

[11] Winterschool *Convexity and probability in high dimensions*, Institut Henri Poincaré (I.H.P.), January 7-11, 2013, Paris, France

[12] CIMPA - UNESCO - MESR-MINECO - MAROC Research School – *Méthodes Statistiques et Applications en Actuariat et Finance*, Marrakech (8-13 avril 2013) et El Kelaa Mgouna (15-20 avril 2013), Morocco

[13] Laboratoire d'Analyse et de Mathématiques Appliquées, Université Paris-Est Marne-la-Vallée, France, August 18 - September 25, 2015 & April 28 – May 13, 2016 (scientific collaborations - on *Traffic control with mean-field piecewise deterministic Markov modelling* and *Switching non-convex BSDEs, with applications to biological models* - with Maître de conférences Dan Goreac)

October 2019 – Submission of the **Habilitation Thesis**, *Deterministic and Stochastic Variational Inequalities. A convex to nonconvex journey* (207 pp.)

Dates	June 1, 2014 – November 30, 2015
Title of qualification awarded	Postdoc position in the project POSDRU/159/1.5/S/137750 - *Programe doctorale şi postdoctorale - suport pentru creşterea competitivității cercetării în domeniul Ştiințelor exacte*
Title of qualification awarded	2009 – Ph.D. degree at „Alexandru Ioan Cuza" University of Iași, with the thesis: *Numerical methods and optimal problems for deterministic and stochastic differential systems*
Dates	2001 – 2002
Title of qualification awarded	Master degree, DPPD (Department for didactic personal training) Faculty of Psychology and Educational Sciences, „Alexandru Ioan Cuza" University of Iași
Dates	September – December 2002
	Course CISCO CCNA, Semester 1 – CISCO Networking Academy Program
Dates	1999 – 2002
Title of qualification awarded	Master in *Partial Differential Equations and Applications*

	Faculty of Mathematics, „Alexandru Ioan Cuza” University of Iași
Dates	1995 – 1999
Title of qualification awarded	Bachelor degree Faculty of Mathematics, „Alexandru Ioan Cuza” University of Iași
Dates	1991 – 1995
Name and type of organisation	„Grigore Moisil” Informatics Highschool, Iaşi
Organisational skills, competences and affiliations	• Former member and organizer of the workgroup *Seminarul de Matematici Financiare „Louis Bachelier”, Iaşi* • Former member of the workgroup *Seminarul de Ecuatii Diferentiale, Optimizare si Control Optimal* (directors: prof. dr. I. Vrabie, prof. dr. C. Zălinescu, prof. dr. O. Cârjă) - Seminar closed • Member of the workgroup *Seminarul de Analiză Stochastică şi Aplicații* (director prof. dr. Aurel Răşcanu) • Official Monitor (in the framework of the European Grant - FP7-PEOPLE-2007-1-1-ITN Marie Curie, no. 213841-2/2008 „Controlled Systems”) for the Ph.D. thesis of Anouar Gassous (defended on November 6, 2013) • Member of the *Bernoulli Society for Mathematical Statistics and Probability* (membership number 15584) • Member and the local correspondent for *SPSR* (*Societatea de Probabilități și Statistică din România*) • Reviewer for MathScinet (no. 077612); occasional reviewer for various prestigious mathematical journals.
Managerial competences	• Member of the organizing committee for the international *Worskshop on Stochastic Partial Differential Equations*, September 8-9, 2008, Iaşi, România • Member of the organizing committee for the *Research School on Controllability of Deterministic and Stochastic Systems and its Applications*, „Al. I. Cuza” University, June 18 – 30, 2012, Iaşi, România • Member of the organizing committee for the *International Conference on “Controlled deterministic and stochastic systems”*, July 2-7, 2012, Iaşi, România • Member of the organizing committee for the *Workshop on Deterministic and Stochastic Dynamical Systems and Applications*, September 3-7, 2012, Voroneț, România • Former member in the managerial board of the *„Al. Myller” Mathematical Seminary Foundation* • Administrative responsible in 2009-2010 of the Research Grant IDEI ID_395 / 2007 (-2010), *Differential systems with random perturbations; control and viability problems*, project director: prof. dr. Aurel Răşcanu • Project manager of the Research European Grant - FP7-PEOPLE-2007-1-1-ITN Marie Curie, no. 213841-2/2008 „Controlled Systems” (members: „Al. I. Cuza” University of Iași, România; Université de Bretagne Occidentale, Brest, France; Friedrich-Schiller-Universität Jena, Germany; University of Manchester, Manchester, United Kingdom; Université Cadi Ayyad, Marrakech, Morocco; Universita degli studi di Milano – Bicocca, Milano, Italy), project coordinator: prof. dr. Aurel Răşcanu

Additional information

Research grants

National

[1] Member of the Grant CNCSIS 1156 / 2005 (-2008), *Deterministic and stochastic differential models with states constraints. Control, invariance and numerical approximation*, director prof. dr. Aurel Răşcanu (value: 210,000 RON≈50,000 EUR)

[2] Member of the Grant IDEI ID_395 / 2007 (-2010), *Differential systems with random perturbations; control and viability problems*, director prof. dr. Aurel Răşcanu (http://www.math.uaic.ro/~idei/) (value : 804,000 RON≈200,000 EUR) (http://www.math.uaic.ro/~ITN_Marie_Curie/board.php)

[3] Member of the Grant PN-II-ID-PCE-2011-3-0843, no. 241/05.10.2011 (-2016), *Deterministic and stochastic systems with state constraints*, director prof. dr. Aurel Răşcanu (value: 1,125,000 RON≈260,000 EUR)

[4] Member of the Grant PN-II-ID-PCE-2011-3-1038, no. 208/05.10.2011 (-2015), *Diagonal stability and flow invariance in control engineering. Techniques specialized for classes of dynamics, encompassed by a unified framework*, director prof. dr. Octavian Păstrăvanu

International

[1] Member (and **project manager**) of the Grant FP7-PEOPLE-2007-1-1-ITN, no. 213841-2 / 2008 (-2012), *Deterministic and Stochastic Controlled Systems and Applications*, director prof. dr. Aurel Răşcanu (value : 3,761,677 EUR)

Former project proposals (most relevant):

[1] Member of the Grant Proposal *Analiza calitativă a unor probleme de optimizare vectorială şi stochastică* (2009), director prof. dr. Marius Durea
Evaluation mark: 92,70 points (from 100)

[2] COST Action Proposal OC-2016-1-20417 "Mathematics of New Financial Risks". (as the second proposer; main investigator: (2016) Prof. Paolo Guasoni - Boston University and Dublin City University).
Evaluation mark: 55 points (from 65)

Annexes

Annex A: List of publications
Annex B: Lectures at scientific events
Annex C: Citations

Contact references:

- Prof. Aurel Răşcanu (aurel.rascanu@uaic.ro)
- Prof. Rainer Buckdahn (rainer.buckdahn@univ-brest.fr)
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- Prof. Tusheng Zhang (tusheng.zhang@manchester.ac.uk)
- Acad. Shige Peng **(**peng@sdu.edu.cn**)**
- Acad. Youssef Ouknine (ouknine@ucam.ac.ma)
- Prof. Gianmario Tessitore (gianmario.tessitore@unimib.it)
- Prof. Saïd Hamadène (hamadene@univ-lemans.fr)

Annex A: List of publications

Articles

[1] Saïd Hamadène, Eduard-Paul Rotenstein, Adrian Zălinescu, *A generalized mixed zero-sum stochastic differential game and double barrier reflected BSDEs with quadratic growth coefficient*, An. Stiint. U. Al. I-Mat., Tomul LV, f2, pp. 419-444, 2009 (MR2562257, Zbl 05649815, WOS:000270601000013, link to article)

[2] Eduard-Paul Rotenstein, *Pricing financial derivatives by a minimizing method*, An. Univ. Timiş., Ser. Mat.-Inform., XLVII, 1, pp. 111-121, 2009 (MR2798010, Zbl 05876356)

[3] Aurel Răşcanu, Eduard-Paul Rotenstein, *The Fitzpatrick function - a bridge between convex analysis and multivalued stochastic differential equations*, J. Convex Anal., 18, No. 1 (January), pp. 105-138, 2011 (MR2777600, Zbl 05834212, WOS:000286151200006, link to article)

[4] Lucian Maticiuc, Eduard-Paul Rotenstein, *Numerical Schemes for Multivalued Backward Stochastic Differential Systems*, Cent. Eur. J. Math. (current name Open Math.), 10(2), pp. 693-702, 2012 (MR2886566, Zbl 06039976, WOS:000301047500021, link to article)

[5] Anouar Gassous, Aurel Răşcanu, Eduard-Paul Rotenstein, *Stochastic variational inequalities with oblique subgradients*, Stoch. Process. Appl., Volume 122, Issue 7 (July), pp. 2668–2700, 2012 (MR2926171, Zbl 06052940, WOS:000305661000006, link to article)

[6] Eduard-Paul Rotenstein, *A multi-dimensional FBSDE with quadratic generator and its applications in option pricing and hedging*, An. Şt. Univ. Ovidius Constanța, Vol. 23(2), pp. 213-222, 2015 (MR3348713, WOS:000359611800018, link to article)

[7] Aurel Răşcanu, Eduard-Paul Rotenstein, *A non-convex setup for multivalued differential equations driven by oblique subgradients,* Nonlinear Anal.-Theor., Volume 111 (December), pp. 82-104, 2014 (MR3263505, Zbl 06351524, WOS:000343141600005, link to article)

[8] Marius Apetrii, Mihaela-Hanako Matcovschi, Octavian Păstrăvanu, Eduard-Paul Rotenstein, *Invariance for stochastic differential systems with time-dependent constraining sets*, Acta Math. Sin., English Series, Volume 31, Issue 7 (July), pp. 1171-1188, 2015 (MR3360781, Zbl 06457539, WOS: 000356877100010, link to article)

[9] Anouar Gassous, Aurel Răşcanu, Eduard-Paul Rotenstein, *Multivalued BSDEs with oblique subgradients*, Stoch. Process. Appl., Volume 125, Issue 8 (August), pp. 3170–3195, 2015 (MR3343291, Zbl 06440579, WOS:000355038800011, link to article)

[10] Eduard-Paul Rotenstein, *Parabolic variational inequalities with generalized reflecting directions*, Open Math. (formely Cent. Eur. J. Math.) 13, pp. 860–867, 2015 (MR3430936, Zbl 06632263, WOS:000369912100001, link to article)

[11] Dan Goreac, Claudia Alexandra Grosu, Eduard-Paul Rotenstein, *Approximate and approximate null-controllability of a class of piecewise linear Markov switch systems*, Syst. & Control Lett., Volume 96 (October), pp. 118-123, 2016 (MR3547664, Zbl 06640035, WOS:000384788100017, link to article)

[12] Dan Goreac, Eduard-Paul Rotenstein, *Infection Time in Multistable Gene Networks. A Backward Stochastic Variational Inequality with Nonconvex Switch-Dependent Reflection Approach*, Set-Valued Var. Anal., Volume 24(4), pp. 707-734, 2016 (MR3570351, Zbl 06678157, WOS:000393231300011, link to article)

[13] Aurel Răşcanu, Eduard-Paul Rotenstein, *Obstacle problems for parabolic SDEs with Hölder continuous diffusion: from weak to strong solutions*, J. Math. Anal. Appl., Volume 450, Issue 1 (June, 1), pp. 647–669, 2017 (MR3606187, Zbl 06684656, WOS: 000394404800035, link to article)

[14] Lucian Maticiuc, Eduard-Paul Rotenstein, *Anticipated backward stochastic variational inequalities with generalized reflection*, Stoch. Dyn., Vol. 18, No. 2, article ID: 1850008, pages: 1-21, DOI: 10.1142/S0219493718500089, 2018 (MR3735409, Zbl 06820899, WOS: 000417743600002, link to article)

[15] Aurel Răşcanu, Eduard-Paul Rotenstein, *Backward stochastic dynamics driven by an unbounded subdifferential operator on a filtered probability space*, submitted at Electron. J. Probab., 2019

[16] Aurel Răşcanu, Eduard-Paul Rotenstein, *L^1-variational solution for BSVIs on a deterministic time interval*, draft, to be submitted at Discrete Cont. Dyn–A., 2019

From the above list, the following papers were awarded, at publication time, by UEFISCDI (CNCSIS):

- Red zone (1Q): [7] PN-II-RU-PRECISI-2014-8-5970, [9] PN-II-RU-PRECISI-2015-9-7841, [11] PN-III-P1-1.1-PRECISI-2016-12942, [13] PN-III-P1-1.1-PRECISI-2017-13688
- Yellow zone (2Q): [3] PN-II-RU-PRECISI-2012-6-0246, [5] PN-II-RU-PRECISI-2012-6-0847, [12] PN-III-P1-1.1-PRECISI-2017-13807

Under construction | To do list

[1] Aurel Răşcanu, Eduard-Paul Rotenstein, *A comprehensive qualitative analysis of evolution equations featuring a Fréchet subdifferential driver*, in progress

[2] Dan Goreac, Eduard-Paul Rotenstein, *Infinite dimensional BSDEs driven by mode-dependent jump processes and featuring maximal monotone operators*, in progress

[3] Lucian Maticiuc, Eduard-Paul Rotenstein, *BSVIs driven by time-dependent random constraints*, pending

[4] Eduard-Paul Rotenstein, *Stochastic evolution equations involving quasi-subdifferential operators*, pending

[Phd Thesis] Numerical methods and optimal problems for deterministic and stochastic differential systems.
Scientific advisor: Prof. dr. Aurel Răşcanu
Referees: Prof. dr. Constantin Tudor, Universitatea Bucureşti, Facultatea de Matematică şi Informatică
Prof. dr. Rainer Buckdahn, Université de Bretagne Occidentale, Brest, France
Prof. dr. Teodor Havârneanu, Universitatea „Alexandru Ioan Cuza", Facultatea de Matematică

Annex B: Talks at scientific events 

[1] Zilele Universității „Al. I. Cuza", Iaşi – *A splitting - up method for the Generalized Skorohod Problem*, October 26, 2004 (talk)

[2] Zilele Universității „Al. I. Cuza", Iaşi – *Backward stochastic differential equations in financial markets*, October 27, 2005 (talk)

[3] Fifth Colloquium on Backward Stochastic Differential Equations and their Applications – *Fitzpatrick approach for multivalued monotone stochastic equations*, Le Mans, France, June 18-20, 2008 (with paper)

[4] Worskshop on Stochastic Partial Differential Equations – *A generalized mixed zero-sum stochastic differential game and double barrier reflected BSDEs with quadratic growth coefficient*, Iaşi, România, September 8-9, 2008 (talk)

[5] Worskshop on Stochastic Partial Differential Equations – *Fitzpatrick function : a new approach for SDE driven by maximal monotone operators*, Iaşi, România, September 8-9, 2008 (with paper)

[6] Worskshop on Stochastic Partial Differential Equations – *Backward stochastic variational inequalities with quadratic growth*, Iaşi, România, September 8-9, 2008 (with paper)

[7] Zilele Universității „Al. I. Cuza", Iaşi – *The study of multivalued equations via convex analysis*, October 17, 2008 (talk)

[8] Worskshop on Finance and Insurance, Friedrich Schiller Universität, Fakultät für Mathematik - Institut für Stochastik – *American game options and reflected BSDEs with quadratic growth*, Jena, Germany, March 16-20, 2009 (talk)

[9] Conference on Stochastic Differential Equations, Stochastic Partial Differential Equations and Related Topics – *Minimization methods in the qualitative analysis of SDEs*, University of Manchester, Manchester, United Kingdom, August 24-28, 2009 (talk)

[10] Zilele Universității „Al. I. Cuza", Iaşi – *Stochastic switching problems*, October 23, 2009 (talk)

[11] "Alexandru Myller" Mathematical Seminar Centennial Conference – *BSVI with oblique subgradients* (with paper) and *Approximation of backward stochastic variational inequalities* (talk), Iaşi, România, June 21-26, 2010

[12] 10ème Colloque Franco-Roumain de Mathématiques Appliquées – *Approximation Methods for Generalized Backward Stochastic Variational Inequalities*, Poitiers, France, 26-31 Août 2010 (with paper)

[13] International Conference on Applied and Pure Mathematics – *Numerical Schemes for Multivalued Backward Stochastic Dynamical Systems*, Universitatea Tehnică „Gh. Asachi" Iaşi, România, November 12-14, 2010 (talk)

[14] International Conference on "Control Problems and Related Topics" – *Convex optimization problems and BSDEs driven by maximal monotone operators*, Université Cadi Ayyad, Marrakech, Morocco, December 13-17, 2010 (talk)

[15] ITN School and Workshop on "Deterministic and stochastic evolution equations in infinite dimensions"– *Approximation schemes for backward stochastic variational inequalities*, Universita degli studi di Milano - Bicocca, Milano, Italy, July 11-13, 2011 (talk)

[16] Zilele Universității „Al. I. Cuza", Iaşi – *Backward Stochastic Differential Equations with non-standard reflection*, October 28, 2011 (talk)

[17] 8th World Congress in Probability and Statistics – *Qualitative and quantitative results for stochastic variational inequalities with oblique subgradients*, Istanbul, Turkey, July 9-14, 2012 (poster)

[18] Workshop on Deterministic and Stochastic Dynamical Systems and Applications – *A generalized Skorohod problem with oblique reflection*, Voronet, România, September 3-7, 2012 (talk)

[19] Zilele Universității „Al. I. Cuza", Iaşi – *Invarianța mulțimilor convexe dependente de timp pentru sisteme diferențiale* (with paper); *Inecuații variaționale oblice* (with paper), October 25-26, 2013

[20] 3rd International Conference on Applied and Pure Mathematics – *A non-convex setup for multivalued differential equations driven by oblique subgradients*, Universitatea Tehnică „Gh. Asachi" Iaşi, România, November 1-3, 2013 (talk)

[21] 12ème Colloque Franco-Roumain de Mathématiques Appliquées – *Multivalued BSDEs with oblique subgradients*, Université Lyon 1, Lyon, France, 25-30 Août, 2014 (talk)

[22] Third International Conference on Numerical Analysis and Approximation Theory – *Approximating schemes for BSVIs with generalized reflection*, Cluj-Napoca, România, September 17-20, 2014 (talk)
[23] Workshop on Stochastic analysis, Controlled Dynamical Systems and Applications - *SVIs with oblique subgradients: a journey from the convex to the non-convex framework*, Friedrich Schiller Universität, Fakultät für Mathematik - Institut für Stochastik, Jena, Germany, March 9-13, 2015 (poster)
[24] The 8th Congress of Romanian Mathematicians - *Anticipated BSVIs with generalized reflection*, „Alexandru Ioan Cuza" University of Iași, România, June 26-July 1, 2015 (talk)
[25] 38th Conference on Stochastic Processes and their Applications – *Stochastic evolution equations with oblique reflecting subgradients: a convex to non-convex journey*, Oxford-Man Institute of Quantitative Finance, University of Oxford, United Kingdom, July 13-17, 2015 (talk)
[26] 13ème Colloque Franco-Roumain de Mathématiques Appliquées – *Infection time in multi-stable gene networks. A BSDE with non-convex, trend-dependent reflection approach* (talk); *Approximate and Approximate Null-Controllability of a Class of Piecewise Linear Markov Switch Systems* (with paper), „Alexandru Ioan Cuza" University of Iaşi, Iaşi, România, 25-29 August, 2016
[27] XXXIV International Seminar on Stability Problems for Stochastic Models – *BSDEs driven by a piecewise deterministic Markov process and featuring generalized Fréchet subgradients. Applications to multi-stable gene networks dynamics*, University of Debrecen (in association with Lomonosov Moscow State University and Institute of Informatics Problems of the Russian Academy of Sciences), Debrecen, Hungary, August 25-29, 2017 (talk)
[28] 5rd International Conference on Applied and Pure Mathematics – *Anticipated BSVIs with generalized reflection* (with paper) and *Obstacle problems for parabolic SDEs with Hölder continuous diffusion: From weak to strong solutions*, Universitatea Tehnică „Gh. Asachi" Iaşi, România, November 2-5, 2017 (talk)
[29] 21th Conference of the Romanian Society of Probability and Statistics – *Approximate and approximate null-controllability of a class of piecewise linear Markov switch systems,* Bucharest Academy of Economic Studies, Bucharest, April 13-14, 2018 (talk)
[30] Seminarul ISMMA de Teoria Probabilităților, Statistică și Aplicații – *Stochastic variational inequalities with oblique reflecting directions: a convex to non-convex journey*, Academia Română, Bucharest, April 19, 2019 (invited talk)
[31] ICAPM 2019 International Conference on Applied and Pure Mathematics, *Backward stochastic dynamics driven by an unbounded subdifferential operator on a filtered probability space*, Universitatea Tehnică „Gh. Asachi" Iaşi, România, October 31 - November 3, 2019 (talk)

Upcoming events (for information only)

[32] 5th International conference "Modern Stochastics: Theory and Applications" – *Generalized Skorokhod problems on the study of SDEs featuring nonconvex constraints*, Taras Shevchenko National University of Kyiv, Ukraine, June 2-5, 2020 (talk)
[33] 9th International Colloquium on BSDEs and Mean Field Systems – *Variational solutions for BSDEs driven by an unbounded subdifferential operator,* Annecy-le-Vieux, France, 29 June - 3 July, 2020 (talk)
[34] 8th European Congress of Mathematics – *Stochastic evolution equations involving quasi-subdifferential operators,* Portoroz, Slovenia, July 5-11, 2020 (poster)
[35] International Conference on Dynamical Systems, Difference and Functional Equations – *Backward stochastic dynamics driven byPDMPs via systems of PDEs,* Faculty of Applied Mathematics at the AGH University of Science and Technology, Krynica-Zdrój, Poland, 13-18 September 2020 (talk)

Annex C: Citations (excluding auto-citations)[1]

Total citations with ISI / SRI score greater than 0.5: 24

Paper 1:

[1] Erhan Bayraktar, Song Yao, *On (Zero-Sum) Stochastic Differential Games*, 65 pp., 2012, arXiv:1112.5744v3
[2] Rainer Buckdahn, Juan Li, *Stochastic Differential Games with Reflection and Related Obstacle Problems for Isaacs Equations*, **Acta Math. Appl. Sin.-E.**, Vol. 27, No. 4 (2011), pp. 647–678 (ISI)
[3] Zhou Yang, Shanjian Tang, *Dynkin Game of Stochastic Differential Equations with Random Coefficients and Associated Backward Stochastic Partial Differential Variational Inequality*, **SIAM J. Control Optim.** 51-1 (2013), pp. 64-95 (ISI)
[4] Lucian Maticiuc, Aurel Răşcanu, Adrian Zălinescu, *Backward stochastic variational inequalities with locally bounded generators*, **An Stiint U Al I-Mat,** Tomul LX, f.2 (2014), pp. 503-526
[5] Rui Mu, *Nonzero-sum stochastic differential games and backward stochastic differential equations*, **Ph.D. thesis**, Université du Maine, 2014. English. <NNT:2014LEMA1004>.<tel-01147660>

[1] The underlined journals have an ISI and RIS score greater than 0.5.

[6] Erhan Bayraktar, Song Yao, *Doubly Reflected BSDEs with Integrable Parameters and Related Dynkin Games*, **Stoch. Proc. App.**, Volume 125, Issue 12, (December 2015), pp. 4489–4542 (ISI)
[7] Erhan Bayraktar, Song Yao, *On the Robust Dynkin Game*, **Ann. Appl. Probab.**, Volume: 27 Issue: 3 (June 2017), pp.1702-1755 (ISI)
[8] Zhou Yang, Hyeng Keun Koo, *Optimal Consumption and Portfolio Selection with Early Retirement Option*, **Math. Oper. Res.**, https://doi.org/10.1287/moor.2017.0909 (ISI)
[9] Monia Karouf, *Reflected solutions of backward doubly SDEs driven by Brownian motion and Poisson random measure*, **Discrete Cont. Dyn–A**, 39(10) (October 2019), pp.5571-5601 (ISI)

Paper 3:

[10] Viorel Barbu, Zdzislaw Brzezniak, Erika Hasusenblas, Luciano Tubaro, *Existence and convergence results for infinite dimensional nonlinear stochastic equations with multiplicative noise*, **Stoch. Proc. App.**, Volume 123, Issue 3, (March 2013), pp. 934-951 (ISI)
[11] Bakarime Diomande, Lucian Maticiuc, *Multivalued backward stochastic differential equations with time delayed generators*, **Open Mathematics** (formerly Cent. Eur. J. Math.), Volume 12, Issue 11 (2014), pp. 1624-1637 (ISI)
[12] Lucian Maticiuc, Aurel Rǎşcanu, *Backward Stochastic Variational Inequalities on Random Interval*, **Bernoulli**, no. 2 (2015), pp. 1166–1199 (ISI)
[13] Lucian Maticiuc, Aurel Rǎşcanu, Leszek Słominski, Mateusz Topolewski, *Càdlàg Skorokhod problem driven by a maximal monotone operator*, **J. Math. Anal. Appl.**, no. 2 (2015), pp. 1305–1346 (ISI)
[14] Rainer Buckdahn, Lucian Maticiuc, Etienne Pardoux, Aurel Rǎşcanu, *Stochastic Variational Inequalities on Non-Convex Domains*, **J. Differ. Equations**, vol. 259, no. 12 (2015), pp. 7332–7374 (ISI)
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