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Activity Report 2018

Project-Team TOSCA

TO Simulate and CAlibrate stochastic models

IN COLLABORATION WITH: Institut Elie Cartan de Lorraine (IECL)

RESEARCH CENTERS
Sophia Antipolis - Méditerranée
Nancy - Grand Est

THEME
Stochastic approaches

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Creation of the Project-Team: 2007 January 01, end of the Project-Team: 2018 December 31

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1. Team, Visitors, External Collaborators

Research Scientists

Denis Talay [Team leader, Inria, Senior Researcher, Sophia Antipolis - Méditerranée, HDR]
Mireille Bossy [Inria, Senior Researcher, Sophia Antipolis - Méditerranée, HDR]
Nicolas Champagnat [Inria, Senior Researcher, Nancy - Grand Est, HDR]
Madalina Deaconu [Inria, Researcher, Nancy - Grand Est, HDR]
Coralie Fritsch [Inria, Researcher, Nancy - Grand Est]
Christophe Henry [Inria, Starting Research Position, from Nov 2018, Sophia Antipolis - Méditerranée]
Antoine Lejay [Inria, Senior Researcher, Nancy - Grand Est, HDR]
Etienne Tanré [Inria, Researcher, Sophia Antipolis - Méditerranée]

Faculty Member

Denis Villemonais [Univ de Lorraine, Associate Professor, Nancy - Grand Est]

Post-Doctoral Fellows

Ulysse Herbach [Inria, from Nov 2018, Nancy - Grand Est]
Igor Honore [Inria, from Dec 2018, Sophia Antipolis - Méditerranée]
Radu Maftei [Inria, Sophia Antipolis - Méditerranée]
Hector Olivero-Quinteros [Univ Côte d'Azur, until July 2018, Sophia Antipolis - Méditerranée]
Émilie Soret [Inria, Sophia Antipolis - Méditerranée]

PhD Students

Alexis Anagnostakis [Univ de Lorraine, from Oct 2018, Nancy - Grand Est]
Lorenzo Campana [Univ. Côte d'Azur, Sophia Antipolis - Méditerranée]
Quentin Cormier [Univ. Côte d'Azur, Sophia Antipolis - Méditerranée]
Aurore Dupré [Laboratoire de météorologie dynamique, Sophia Antipolis - Méditerranée]
Vincent Hass [Inria, from Oct 2018, Nancy - Grand Est]
Pascal Helson [Univ Côte d'Azur, Sophia Antipolis - Méditerranée]
Rodolphe Loubaton [Univ de Lorraine, from Oct 2018, Nancy - Grand Est]
Milica Tomasevic [Inria, until Nov 2018, Sophia Antipolis - Méditerranée]

Technical staff

Victor Martin Lac [Inria, until Jun 2018, Sophia Antipolis - Méditerranée]

Administrative Assistants

Isabelle Blanchard [Inria, Nancy - Grand Est]
Christine Faber [Inria, until Sep 2018, Sophia Antipolis - Méditerranée]
Laurence Briffa [Inria, since Jun 2018, Sophia Antipolis - Méditerranée]

Visiting Scientists

Regis Briant [Laboratoire de météorologie dynamique, until Jun 2018, Sophia Antipolis - Méditerranée]
Christophe Henry [Univ Côte d'Azur, from Aug 2018 until Oct 2018, Sophia Antipolis - Méditerranée]
Kerlyns Martinez Rodriguez [Université étrangère, Sophia Antipolis - Méditerranée]
Cyril Mokrani [Autre entreprise publique, Sophia Antipolis - Méditerranée]

External Collaborators

Areski Cousin [Univ de Claude Bernard, Sophia Antipolis - Méditerranée]
Samuel Herrmann [Univ de Bourgogne, Nancy - Grand Est, HDR]
Jean-Francois Jabir [Université étrangère, Sophia Antipolis - Méditerranée]
Blandine L Heveder [Autre entreprise privée, until Jun 2018, Sophia Antipolis - Méditerranée]
Nadia Maïzi [Ecole Nationale Supérieure des Mines de Paris, Sophia Antipolis - Méditerranée]

2. Overall Objectives

2.1. Overall Objectives

TOSCA aims to significantly contribute to discern and explore new horizons for stochastic modeling. To this end we need to better understand the issues of stochastic modeling and the objectives pursued by practitioners who need them: we thus need to deeply understand other scientific fields than ours (e.g., Fluid Mechanics, Ecology, Biophysics) and to take scientific risks. Indeed, these risks are typified by the facts that often new and complex models do not behave as expected, mathematical and numerical difficulties are harder to overcome than forecast, and the increase of our knowledge in target fields is slower than wished.

In spite of these risks we think that our scientific approach is relevant for the following reasons:

- On the one hand, physicists, economists, biologists and engineers use a stochastic model because they cannot describe the physical, economical, biological, etc., experiment under consideration with deterministic systems, either because the experiment has a huge complexity, or because accurate calibrations of the parameters of the models would be impossible. However it is far from being enough to add noise to a dynamical system or to substitute random variables as parameters: the probability distribution of the random noises and parameters themselves is a modeling issue and, in addition, the qualitative behavior of the model may dramatically change as a function of this choice; in other terms, adding randomness to capture uncertainties may increase uncertainty instead of aiding. This issue is not so well understood in the literature, where most often probabilistic structures are given A PRIORI rather than studied as questionable choices. **Therefore our works, which concern application fields where stochastic modeling is still in its very beginning, include analysis of the limitations of the models we are elaborating. This analysis is based, either on theoretical estimates, or on our unique experience in stochastic simulations.**

- On the other hand, STOCHASTIC COMPUTATIONAL MODELS are being developed here and there, including by our team, with a fully different point of view from classical modeling approaches: these models are aimed to approximate complex physical laws (e.g. Fluid Mechanics laws for turbulent flows or folding processes for proteins) by statistical properties of artificial objects (e.g. particles interacting with turbulent flows or low dimensional stochastic systems having suitable correlation structures). The design of the stochastic dynamics of these objects is part of the problem to deal with, and the complexity of the underlying physical phenomena leads to huge simulation difficulties. **Therefore we are exploring new frontiers for stochastic numerical methods and developing advanced techniques far beyond our previous works and most of the literature.**

To bring relevant analytical and numerical answers to the preceding problems, we feel necessary to attack in parallel several problems arising from different fields. Each one of these problems contributes to our better understanding of the advantages and limitations of stochastic models and algorithms.

Of course, this strategy allows each researcher in the team to have her/his own main topic. However **we organize the team in order to maximize internal collaborations**. We consider this point, which justifies the existence of Inria project-teams, as essential to the success of our programme of research. It relies on the fact that, to develop our mathematical and numerical studies, we share a common interest for collaborations with engineers, practitioners, physicists, biologists and numerical analysts, and we also share the following common toolbox:

- Stochastic differential calculus;
- Mathematical combinations of both partial differential equations (PDEs) analysis and stochastic analysis for deterministic non-linear PDEs, notably stochastic control equations and McKean-Vlasov-Fokker-Planck equations;
- Original stochastic numerical analysis techniques to get theoretical estimates on stochastic numerical methods, and numerical experiments to calibrate these methods.

We finally emphasize that the unifying theme of our research is to develop analytical tools that can be effectively applied to various problems that come from extremely diverse subjects. For example, as described in more detail below, we study: branching processes and their simulation with the view of advancing our understanding of population dynamics, molecular dynamics, and cancer models; the theory and numerical analysis of McKean-Vlasov interacting particle systems in order to develop our models in biology, computational fluid dynamics, coagulation and fragmentation; hitting times of domains by stochastic processes so that we can improve on the current methods and theory used in finance and neuroscience.

3. Research Program

3.1. Research Program

Most often physicists, economists, biologists and engineers need a stochastic model because they cannot describe the physical, economical, biological, etc., experiment under consideration with deterministic systems, either because of its complexity and/or its dimension or because precise measurements are impossible. Therefore, they abandon trying to get the exact description of the state of the system at future times given its initial conditions, and try instead to get a statistical description of the evolution of the system. For example, they desire to compute occurrence probabilities for critical events such as the overstepping of a given thresholds by financial losses or neuronal electrical potentials, or to compute the mean value of the time of occurrence of interesting events such as the fragmentation to a very small size of a large proportion of a given population of particles. By nature such problems lead to complex modelling issues: one has to choose appropriate stochastic models, which require a thorough knowledge of their qualitative properties, and then one has to calibrate them, which requires specific statistical methods to face the lack of data or the inaccuracy of these data. In addition, having chosen a family of models and computed the desired statistics, one has to evaluate the sensitivity of the results to the unavoidable model specifications. The TOSCA team, in collaboration with specialists of the relevant fields, develops theoretical studies of stochastic models, calibration procedures, and sensitivity analysis methods.

In view of the complexity of the experiments, and thus of the stochastic models, one cannot expect to use closed form solutions of simple equations in order to compute the desired statistics. Often one even has no other representation than the probabilistic definition (e.g., this is the case when one is interested in the quantiles of the probability law of the possible losses of financial portfolios). Consequently the practitioners need Monte Carlo methods combined with simulations of stochastic models. As the models cannot be simulated exactly, they also need approximation methods which can be efficiently used on computers. The TOSCA team develops mathematical studies and numerical experiments in order to determine the global accuracy and the global efficiency of such algorithms.

The simulation of stochastic processes is not motivated by stochastic models only. The stochastic differential calculus allows one to represent solutions of certain deterministic partial differential equations in terms of probability distributions of functionals of appropriate stochastic processes. For example, elliptic and parabolic linear equations are related to classical stochastic differential equations (SDEs), whereas nonlinear equations such as the Burgers and the Navier–Stokes equations are related to McKean stochastic differential equations describing the asymptotic behavior of stochastic particle systems. In view of such probabilistic representations one can get numerical approximations by using discretization methods of the stochastic differential systems under consideration. These methods may be more efficient than deterministic methods when the space dimension of the PDE is large or when the viscosity is small. The TOSCA team develops new probabilistic representations in order to propose probabilistic numerical methods for equations such as conservation law equations, kinetic equations, and nonlinear Fokker–Planck equations.

4. Application Domains

4.1. Domain 1

TOSCA is interested in developing stochastic models and probabilistic numerical methods. Our present motivations come from models with singular coefficients, with applications in Geophysics, Molecular Dynamics and Neurosciences; Lagrangian modeling in Fluid Dynamics and Meteorology; Population Dynamics, Evolution and Genetics; Neurosciences; and Financial Mathematics.

4.1.1. Stochastic models with singular coefficients: Analysis and simulation

Stochastic differential equations with discontinuous coefficients arise in Geophysics, Chemistry, Molecular Dynamics, Neurosciences, Oceanography, etc. In particular, they model changes of diffusion of fluids, or diffractions of particles, along interfaces.

For practioners in these fields, Monte Carlo methods are popular as they are easy to interpret — one follows particles — and are in general easy to set up. However, dealing with discontinuities presents many numerical and theoretical challenges. Despite its important applications, ranging from brain imaging to reservoir simulation, very few teams in mathematics worldwide are currently working in this area. The Tosca project-team has tackled related problems for several years providing rigorous approach. Based on stochastic analysis as well as interacting with researchers in other fields, we developed new theoretical and numerical approaches for extreme cases such as Markov processes whose generators are of divergence form with discontinuous diffusion coefficient.

The numerical approximation of singular stochastic processes can be combined with backward stochastic differential equations (BSDEs) or branching diffusions to obtain Monte Carlo methods for quasi-linear PDEs with discontinuous coefficients. The theory of BSDEs has been extensively developed since the 1980s, but the general assumptions for their existence can be quite restrictive. Although the probabilistic interpretation of quasi-linear PDEs with branching diffusions has been known for a long time, there have been only a few works on the related numerical methods.

Another motivation to consider stochastic dynamics in a discontinuous setting came to us from time evolution of fragmentation and coagulation phenomena, with the objective to elaborate stochastic models for the avalanche formation of soils, snow, granular materials or other geomaterials. Most of the models and numerical methods for avalanches are deterministic and involve a wide variety of physical parameters such as the density of the snow, the yield, the friction coefficient, the pressure, the basal topography, etc. One of these methods consists in studying the safety factor (or limit load) problem, related to the shallow flow of a visco-plastic fluid/solid with heterogeneous thickness over complex basal topography. The resulting nonlinear partial differential equation of this last theory involves many singularities, which motivates us to develop an alternative stochastic approach based on our past works on coagulation and fragmentation. Our approach consists in studying the evolution of the size of a typical particle in a particle system which fragments in time.

4.1.2. Stochastic Lagrangian modeling in Computational Fluid Dynamics

Stochastic Lagrangian models were introduced in the eighties to simulate complex turbulent flows, particularly two-phase flows. In Computational Fluid Dynamics (CFD), they are intensively used in the so-called Probability Density Functions (PDF) methods in order to model and compute the reaction-phase terms in the fundamental equations of fluid motions. The PDF methods are currently developed in various laboratories by specialists in scientific computation and physicists. However, to our knowledge, we are innovating in two ways:

- our theoretical studies are the pioneering mathematical analysis of Lagrangian stochastic models in CFD;
- our work on the Stochastic Downscaling Method (SDM) for wind simulation is the first attempt to solve the fundamental equations themselves by a fully 3D stochastic particle method.

We emphasize that our numerical analysis is essential to the SDM development which takes benefits from our deep expertise on numerical schemes for McKean-Vlasov-non-linear SDEs.

4.1.3. Population Dynamics, Evolution and Genetics

The activity of the team on stochastic modeling in population dynamics and genetics mainly concerns application in adaptive dynamics, a branch of evolutionary biology studying the interplay between ecology and evolution, ecological modeling, population genetics in growing populations, and stochastic control of population dynamics, with applications to cancer growth modeling. Stochastic modeling in these areas mainly considers individual-based models, where the birth and death of each individual is described. This class of model is well-developed in Biology, but their mathematical analysis is still fragmentary. Another important topic in population dynamics is the study of populations conditioned to non-extinction, and of the corresponding stationary distributions, called quasi-stationary distributions (QSD). This domain has been the object of a lot of studies since the 1960's, but we made recently significant progresses on the questions of existence, convergence and numerical approximation of QSDs using probabilistic tools rather than the usual spectral tools.

Our activity in population dynamics also involves a fully new research project on cancer modeling at the cellular level by means of branching processes. In 2010 the International Society for Protons Dynamics in Cancer was launched in order to create a critical mass of scientists engaged in research activities on Proton Dynamics in Cancer, leading to the facilitation of international collaboration and translation of research to clinical development. Actually, a new branch of research on cancer evolution is developing intensively; it aims in particular to understand the role of proteins acting on cancerous cells' acidity, their effects on glycolysis and hypoxia, and the benefits one can expect from controlling pH regulators in view of proposing new therapies.

4.1.4. Stochastic modeling in Neuroscience

It is generally accepted that many different neural processes that take place in the brain involve noise. Indeed, one typically observes experimentally underlying variability in the spiking times of an individual neuron in response to an unchanging stimulus, while a predictable overall picture emerges if one instead looks at the average spiking time over a whole group of neurons. Sources of noise that are of interest include ionic currents crossing the neural membrane, synaptic noise, and the global effect of the external environment (such as other parts of the brain).

It is likely that these stochastic components play an important role in the function of both the neurons and the networks they form. The characterization of the noise in the brain, its consequences at a functional level and its role at both a microscopic (individual neuron) level and macroscopic level (network of thousands of neurons) is therefore an important step towards understanding the nervous system.

To this end, a large amount of current research in the neuroscientific literature has involved the addition of noise to classical purely deterministic equations resulting in new phenomena being observed. The aim of the project is thus to rigorously study these new equations in order to be able to shed more light on the systems they describe.

4.1.5. Stochastic modeling in Financial Mathematics

4.1.5.1. Technical Analysis

In the financial industry, there are three main approaches to investment: the fundamental approach, where strategies are based on fundamental economic principles; the technical analysis approach, where strategies are based on past price behavior; and the mathematical approach where strategies are based on mathematical models and studies. The main advantage of technical analysis is that it avoids model specification, and thus calibration problems, misspecification risks, etc. On the other hand, technical analysis techniques have limited theoretical justifications, and therefore no one can assert that they are risk-less, or even efficient.

4.1.5.2. Financial Risks Estimation and Hedging

Popular models in financial mathematics usually assume that markets are perfectly liquid. In particular, each trader can buy or sell the amount of assets he/she wants at the same price (the “market price”). They moreover assume that the decision taken by the trader does not affect the price of the asset (the small investor assumption). In practice, the assumption of perfect liquidity is never satisfied but the error due to liquidity is generally negligible with respect to other sources of error such as model error or calibration error, etc.

Derivatives of interest rates are singular for at least two reasons: firstly the underlying (interest rate) is not directly exchangeable, and secondly the liquidity costs usually used to hedge interest rate derivatives have large variation in times.

Due to recurrent crises, the problem of risk estimation is now a crucial issue in finance. Regulations have been enforced (Basel Committee II). Most asset management software products on the markets merely provide basic measures (VaR, Tracking error, volatility) and basic risk explanation features (e.g., “top contributors” to risk, sector analysis, etc).

4.1.5.3. Energy and Carbon Markets

With the rise of renewable energy generation (from solar, wind, waves...), engineers face new challenges which heavily rely on stochastic and statistical problems.

Besides, in the context of the beginning of the second phase (the Kyoto phase) in 2008 of the European carbon market, together with the fact that French carbon tax was scheduled to come into law on Jan. 1, 2010, the year 2009 was a key year for the carbon price modeling. Our research approach adopts the point of view of the legislator and energy producers. We used both financial mathematical tools and a game theory approach. Today, with the third phase of the EU-ETS, that didn’t yet start, and the report form the Cour des Comptes (October 2013) that pointed out (among many others point) the lack of mathematical modeling on such carbon market design, we continue our research in this direction.

4.1.5.4. Optimal Stopping Problems

The theory of optimal stopping is concerned with the problem of taking a decision at the best time, in order to maximise an expected reward (or minimise an expected cost). We work on the general problem of optimal stopping with random discounting and additional cost of observation.

4.1.5.5. First hitting times distributions

Diffusion hitting times are of great interest in finance (a typical example is the study of barrier options) and also in Geophysics and Neurosciences. On the one hand, analytic expressions for hitting time densities are well known and studied only in some very particular situations (essentially in Brownian contexts). On the other hand, the study of the approximation of the hitting times for stochastic differential equtions is an active area of research since very few results still are available in the literature.

5. New Results

5.1. Probabilistic numerical methods, stochastic modelling and applications

Participants: Mireille Bossy, Nicolas Champagnat, Quentin Cormier, Madalina Deaconu, Olivier Faugeras, Coralie Fritsch, Pascal Helson, Antoine Lejay, Radu Maftei, Victor Martin Lac, Hector Olivero-Quinteros, Émilie Soret, Denis Talay, Etienne Tanré, Milica Tomasevic, Denis Villemonais.

5.1.1. Published works and preprints

- M. Bossy, J. Fontbona (Universidad de Chile, Chile) and H. Olivero-Quinteros (CIMFAV, Valparaíso, Chile) analysed mathematical model for the collective behavior of a fully connected network of finitely many neurons. They obtained that the whole system synchronize, up to some error controlled by the channels noise level. The associated nonlinear McKean-Vlasov equation concentrates, as time goes to infinity, around the dynamics of a single Hodgkin-Huxley neuron with a chemical neurotransmitter channel [42].
- M. Bossy, A. Dupré, P. Drobinski, L. Violeau and C. Briard (Zephyr ENR) obtained advances in stochastic Lagrangian approach for atmospheric boundary layer simulation, on the analysis of an optimal rate of convergence for the particle approximation method, and on validation case with the simulation of a Zephyr ENR wind farm site of six turbines [36].
- M. Di Iorio (Marine Energy Research and Innovation Center, Santiago, Chile), M. Bossy, C. Mokrani (Marine Energy Research and Innovation Center, Santiago, Chile), and A. Rousseau obtained advances in stochastic Lagrangian approaches for the simulation of hydrokinetic turbines immersed in complex topography [33], [50].
- Together with M. Andrade-Restrepo (Univ. Paris Diderot) and R. Ferrière (Univ. Arizona and École Normale Supérieure), N. Champagnat studied deterministic and stochastic spatial eco-evolutionary dynamics along environmental gradients. This work focuses on numerical and analytical analysis of the clustering phenomenon in the population, and on the patterns of invasion fronts [40].
- N. Champagnat and J. Claisse (Ecole Polytechnique) studied the ergodic and infinite horizon controls of discrete population dynamics with almost sure extinction in finite time. This can either correspond to control problems in favor of survival or of extinction, depending on the cost function. They have proved that these two problems are related to the quasi-stationary distribution of the processes controled by Markov controls [16].
- N. Champagnat and B. Henry (Univ. Lille 1) studied a probabilistic approach for the Hamilton-Jacobi limit of non-local reaction-diffusion models of adaptive dynamics when mutations are small. They used a Feynman-Kac interpretation of the partial differential equation and large deviation estimates to obtain a variational characterization of the limit. They also studied in detail the case of finite phenotype space with exponentially rare mutations, where they were able to obtain uniqueness of the limit [17].
- N. Champagnat and D. Villemonais solved a general conjecture on the Fleming-Viot particle systems approximating quasi-stationary distributions (QSD): in cases where several quasi-stationary distributions exist, it is expected that the stationary distribution of the Fleming-Viot processes approaches a particular QSD, called minimal QSD. They proved that this holds true for general absorbed Markov processes with soft obstacles [48].

- N. Champagnat, K. Coulibaly-Pasquier (Univ. Lorraine) and D. Villemonais obtained general criteria for existence, uniqueness and exponential convergence in total variation to QSD for multi-dimensional diffusions in a domain absorbed at its boundary [37]. These results improve and simplify the existing results and methods.
- N. Champagnat and D. Villemonais obtained contraction properties in total variation of general penalized processes, including time-inhomogeneous Markov processes with absorption and Markov processes in varying environments [20]. Their method allows to improve significantly the former results of [62], [63].
- N. Champagnat and D. Villemonais studied with R. Schott (Univ. Lorraine) models of deadlocks in distributed systems. They use the approach developped recently by the first two authors to study quasi-stationary distributions in order to characterize and compute numerically the asymptotic behaviour of the deadlock time and the behaviour of the system before deadlock, both for discrete and for diffusion models [47].
- A. Lejay and A. Brault have followed their work on rough flow, which provides an unified framework to deal with the theory of rough paths from the points of view of flows. In particular, they have shown existence of flows even when the associated rough differential equations have multiple solutions [44], [45].
- A. Lejay and P. Pigato have provided an estimator of the diffusion and drift coefficients when they are discontinuous at a threshold. These estimators have been applied to financial data and exhibit leverage as well as mean-reversion effects on S&P 500 stocks' prices [57], [30]
- A. Lejay, L. Lenôtre and G. Pichot have proposed a new Monte Carlo method based on random exponential time steps to deal with discontinuous diffusions coefficients and drift [35], [56]
- A. Lejay, S. Haraketi and E. Haoula have shown how to construct a diffusion on the Sierpinski gasket lifted to the Heisenberg group [53].
- J. Bion-Nadal (Ecole Polytechnique) and D. Talay have pursued their work on a Wasserstein-type distance on the set of the probability distributions of strong solutions to stochastic differential equations. This new distance is defined by restricting the set of possible coupling measures and can be expressed in terms of the solution to a stochastic control problem, which allows one to deduce a priori estimates or to obtain numerical evaluations: cf. [41]. This solution is now shown to exist and be smooth even in cases where the infinitesimal generators of the considered diffusion processes are not strongly elliptic.

  A notable application concerns the following modeling issue: given an exact diffusion model, how to select a simplified diffusion model within a class of admissible models under the constraint that the probability distribution of the exact model is preserved as much as possible? The objective being to select a model minimizing the above distance to a target model, the construction and analysis of an efficient stochastic algorithm are being in progress.
- In [60] D. Talay and M. Tomasevic have developed and analysed a new type of stochastic interpretation of the one-dimensional parabolic-parabolic Keller-Segel systems. It involves an original type of McKean-Vlasov interaction kernel. At the particle level, each particle interacts with all the past of each other particle. At the mean-field level studied here, the McKean-Vlasov limit process interacts with all the past time marginals of its probability distribution. In [12] M. Tomasevic has proven that the two-dimensional parabolic-parabolic Keller-Segel system in the whole Euclidean space and the corresponding McKean-Vlasov stochastic differential equation are well-posed under some explicit conditions on the parameters of the model.
- D. Talay and M. Tomasevic are studying the well-posedness and the propagation of chaos of the particle system related to the two-dimensional parabolic-parabolic Keller-Segel system. The singularity of the interaction kernel being more critical than in the one-dimensional case, the preceding analysis [26] cannot be extended and a fully new methodology needs to be developed.

- V. Martin Lac, D. Talay and M. Tomasevic have worked on theoretical and algorithmic questions related to the simulation of the Keller–Segel particle systems. A preliminary version of a library has been developed.
- H. Olivero (Inria, now University of Valparaiso, Chile) and D. Talay have constructed and analysed an hypothesis test which helps to detect when the probability distribution of complex stochastic simulations has an heavy tail and thus possibly an infinite variance. This issue is notably important when simulating particle systems with complex and singular McKean-Vlasov interaction kernels whick make it extremely difficult to get a priori estimates on the probability laws of the mean-field limit, the related particle system, and their numerical approximations. In such situations the standard limit theorems do not lead to effective tests. In the simple case of independent and identically distributed sequences the procedure developed this year and its convergence analysis are based on deep tools coming from the statistics of semimartingales.
- V. Martin Lac, H. Olivero-Quinteros and D. Talay have worked on theoretical and algorithmic questions related to the simulation of large particle systems under singular interactions and to critical numerical issues related to the simulation of independent random variables with heavy tails. A preliminary version of a library has been developed.
- C. Graham (École Polytechnique) and D. Talay are ending and polishing the second volume of their series on Mathematical Foundation of Stochastic Simulation to be published by Springer.
- P-E. Jabin (University of Maryland) and D. Talay have ended their work on a mean-field game and shown the convergence of the joint density function of the controlled particle system. The construction of the limit has required the construction of suitable Sobolev spaces on sets of probability measures on Polish spaces.
- E. Tanré and Pierre Guiraud (Univ. of Valparaíso) have worked on the synchronization in a model of network of noisy biological neurons. Using a large deviation principle, they prove the stability of the synchronized state under stochastic perturbations. They also give a lower bound on the probability of synchronization for networks which are not initially synchronized. This bound shows the robustness of the emergence of synchronization in presence of small stochastic perturbations [25].
- E. Tanré, P. Grazieschi (Univ. Warwick), M. Leocata (Univ. Pisa), C. Mascart (Univ. Côte d'Azur), J. Chevallier (Univ. of Grenoble) and F. Delarue (Univ. Côte d'Azur) have extended the previous work [9] to sparse networks of interacting neurons. They have obtained a precise description of the limit behavior of the mean field limit according to the probability of (random) interactions between two individual LIF neurons [52].
- E. Tanré has worked with Nicolas Fournier (Sorbonne Université) and Romain Veltz (MATHNEURO Inria team) on a network of spiking networks with propagation of spikes along the dendrites. Consider a large number n of neurons randomly connected. When a neuron spikes at some rate depending on its electric potential, its membrane potential is set to a minimum value v_{min}, and this makes start, after a small delay, two fronts on the dendrites of all the neurons to which it is connected. Fronts move at constant speed. When two fronts (on the dendrite of the same neuron) collide, they annihilate. When a front hits the soma of a neuron, its potential is increased by a small value w_n. Between jumps, the potentials of the neurons are assumed to drift in $[v_{min}, \infty)$, according to some well-posed ODE. They prove the existence and uniqueness of a heuristically derived mean-field limit of the system when $n \to \infty$ [51].
- E. Tanré has worked with Patricio Orio (CINV, Chile) and Alexandre Richard (Centrale-Supelec) on the modelling and measurement of long-range dependence in neuronal spike trains. They exhibit evidence of memory effect in genuine neuronal data and compared a fractional integrate-and-fire model with the existing Markovian models [31].
- Q. Cormier and E. Tanré studied with Romain Veltz (team MATHNEURO) the long time behavior of a McKean-Vlasov SDE modeling a large assembly of neurons. A convergence to the unique (in this case) invariant measure is obtained assuming that the interactions between the neurons are weak enough. The key quantity in this model is the "firing rate": it gives the average number of jumps per

unit of times of the solution of the SDE. They derive a non-linear Voltera equation satisfied by this rate. They used methods from integral equation to control finely the long time behavior of this firing rate [49].

- D. Villemonais collaborates with the Gerontology Service of CHRU Nancy on statistics of time evolution of telomere lengths in human blood cells. This is a collaboration with Anne Gégout Petit (IECL, Inria BIGS), Simon Toupance (CHRU Nancy), Eliane Albuisson (CHRU Nancy), Athanasios Benetos (CHRU Nancy), Daphnée Germain (Ecole des Mines de Nancy). They proposed in [32] a telomeric signature for human beings, stable along age evolution. Lionel Lenôtre works as a post-doc on this topic within the project GEENAGE of LUE.
- D. Villemonais studied with C. Coron (Univ. Paris-Saclay) and S. Méléard (École Polytechnique) the extinction probability before fixation for multi-dimensional models of Wright-Fisher type with mutations [21].
- In collaboration with E. Horton and A. Kyprianou (University of Bath), D. Villemonais studied the large-time asymptotic behaviour of the neutron transport equation in a three-dimensional domain [55]. This work is motivated by the simulation of the flow of particles in a nuclear tank.
- D. Villemonais studied with C. Mailler (University of Bath) the asymptotic behaviour of generalized measure-valued Polya urn models taking values in non-compact sets, using techniques from the theory of stochastic algorithms [58].

5.1.2. Other works in progress

- N. Champagnat, C. Fritsch and S. Billiard (Univ. Lille) are working on food web modeling.
- N. Champagnat and D. Villemonais are working with M. Benaïm (Univ. Neuchatel) on the convergence of stochastic algorithms to the quasi-stationary distribution of diffusion processes absorbed at the boundary of a domain.
- N. Champagnat is working with S. Méléard (École Polytechnique) and C. Tran Viet (Univ. Lille 1) on evolutionary models of bacteria with horizontal transfer. They study a scaling of parameters taking into account the influence of negligible but non-extinct populations, allowing to study specific phenomena observed in these models (re-emergence of traits, cyclic evolutionary dynamics and evolutionary suicide).
- Q. Cormier is investigating new methods to explore the long time behavior of the McKean-Vlasov SDE of [49], to go beyond the weak interactions case. The long time behavior of such McKean-Vlasov equations can be intricate as there can be multiple invariant measures or stable oscillations of the law of the process. The objective of this work is to develop (numerical and theoretical) methods to check the local stability of a given invariant measure of this non-linear SDE.
- C. Fritsch is working with A. Gégout-Petit (Univ. Lorraine and EPI BIGS), B. Marçais (INRA, Nancy) and M. Grosdidier (INRA, Avignon) on a statistical analysis of a Chalara Fraxinea model [34].
- C. Fritsch is working with Marianne Clausel (Univ. Lorraine) and Julien Trombini (Two-I) on the modeling of emotions spreading in a crowd.
- A. Lejay and A. Brault (U. Paris Descartes) continue their work to extend the framework of rough flows.
- O. Faugeras (MATHNEURO Inria Research Team), É. Soret (joint postdoc with MATHNEURO Inria Research Team) and É. Tanré are working on Mean-Field description of thermodynamics limits of large population of neurons with random interactions. They study the asymptotic behaviour for an asymmetric neuronal dynamics in a network of linear Hopfield neurons. They obtain the convergence in law of each component to a Gaussian process. The limit object is not a Markov process.
- P. Helson, E. Tanré and R. Veltz (MATHNEURO Inria team), are working on a neural network model of memory. The aim is to propose a new retrieval criterion and its mathematical analysis.

- E. Tanré has worked with Alexandre Richard (Centrale-Supelec) and Soledad Torres (Universidad de Valparaíso, Chile) on a one-dimensional fractional SDE reflected on the line. The existence and uniqueness of this process is known in the case where the Hurst parameter H of the noise (fBM) is larger than 0.5. They have proved the existence of a penalization scheme (suited to numerical approximation) to approach this object.

6. Bilateral Contracts and Grants with Industry

6.1. Bilateral Contracts with Industry

- M. Bossy is member of a MERIC project (MERIC is the marine energy research & innovation center in Chile) on stochastic Lagrangian models to better estimate energy production variability with water turbine, granted with the Lemon Inria Team.
- M. Bossy is the Coordinator of the POPART Industrial partnership project at UCA-JEDI on the modelling of fibre transport in turbulent flow. This partnership is granted by EDF and by UCA, and in collaboration with Observatoire de la Côte d'Azur.

7. Partnerships and Cooperations

7.1. Regional Initiatives

- A. Lejay is a member of the Executive board of LUE Impact digistrust on citizens' trust in the digital world (grant of the i-site, U. Lorraine), since 2018.

7.2. National Initiatives

7.2.1. ANR

N. Champagnat is member of the ANR NONLOCAL (Phénomènes de propagation et équations non locales, 2014–2018) coordinated by F. Hamel (Univ. Aix-Marseille).

7.2.2. GDR

A. Lejay is leader of the GdR Project TRAG on rough path. This project has been accepted in October and should start on January 1st, 2019.

7.2.3. ITMO project

N. Champagnat, C. Fritsch and D. Villemonais are involved in an ITMO Cancer project (INSERM funding) on "Modeling ctDNA dynamics for detecting targeted therapy resistance" (2017-2020), involving researchers from IECL (Institut Elie Cartan de Lorraine), the Inria teams BIGS and TOSCA, ICL (Institut de Cancérologie de Lorraine), CRAN (Centre de Recherche en Automatique de Nancy) and CHRU Strasbourg (Centre Hospitalier Régional Universitaire). This project is coordinated by N. Champagnat.

7.2.4. PEPS

D. Villemonais has obtained a "PEPS jeune chercheur" grant.

7.3. European Initiatives

7.3.1. FP7 & H2020 Projects

- Mireille Bossy is involved in the VIMMP H2020 project, started in January 2018, as responsible for the partner Inria. VIMMP is a four years development for a software platform and simulation market place on the topic of complex multiscale CFD simulations.

7.4. International Initiatives

7.4.1. Participation in Other International Programs

7.4.1.1. International Initiatives

Discrelongmem (C15E05)

Title: On discretization procedures in Non-Gaussian long memory processes with applications in non parametric statistics and time series analysis (C15E05)

International Partner (Institution - Laboratory - Researcher):

Universidad de Valparaiso (Chile) - CIMFAV – Facultad de Ingenieria

PI: E. Tanré (France), S. Torrès (Chile)

Duration: 2016 - 2018

Start year: 2016

Keywords: Approximations of non-Gaussian long-memory processes. Fractional Poisson processes (fPp). Skew Fractional Process (SfP).

BRN

Title: Biostochastic Research Network

International Partner (Institution - Laboratory - Researcher):

Universidad de Valparaiso (Chile) - CIMFAV – Facultad de Ingenieria - Soledad Torres, Rolando Rebolledo

CNRS, Inria & IECL - Institut Élie Cartan de Lorraine (France) - N. Champagnat, A. Lejay, D. Villemonnais, R. Schott.

Duration: 2018 - 2022

Start year: 2018

7.5. International Research Visitors

7.5.1. Visits of International Scientists

- A. Kohatsu-Higa (Ritsumeikan University, Japan) - 1 month, with an invited professor position.

7.5.1.1. Internships

- Walid El Wahabi

  subject: processus de fragmentation pour les avalanches

  date: sept. 2018 - june. 2019

  institution: École des Mines de Nancy

- Vincent Hass

  Subject: Modèles de diffusion et estimation des dynamiques d'ADN tumoral circulant pour la détection d'une résistance à une thérapie ciblée

  Date: April 2018 - Sept. 2018

  Institution: Université Paris Sud

- Azer Mimouni

  subject: Méthodes de signature en apprentissage statistique

  date: sept. 2018 - june. 2019

  institution: École des Mines de Nancy

7.5.1.2. Sabbatical programme

D. Villemonais has obtained a *délégation CNRS* starting in September.

8. Dissemination

8.1. Promoting Scientific Activities

8.1.1. Promotion of Mathematics in the industry

- A. Lejay is member of the board of AMIES (Agence Mathématiques en Intéractions avec l'Entreprise et la Société).
- D. Talay continued to serve as a member of the Scientific Committee of the AMIES National Agency aimed to promote interactions between Mathematics and Industry.
- D. Talay continued to serve as the Vice-President of the Fondation d'Entreprise Natixis which aims to contribute to develop research in quantitative finance. He also serves as a member of the Scientific Committee of the Foundation.

8.1.2. Scientific Events Organisation

8.1.2.1. General Chair, Scientific Chair

- Etienne Tanré was the General Chair of the Fourth International Conference on Mathematical Neuroscience https://icmns2018.inria.fr/, held in Antibes-Juan les Pins, June 11-13 2018.

8.1.2.2. Member of the Organizing Committees

- M. Bossy was a co-organizer of the workshop on Wasserstein calculus and related topics, ICMS, Edinburgh, UK- 19 to 23 November 2018.
- C. Fritsch co-organizes with Marianne Clausel (Univ. de Lorraine) the weekly Seminar of Probability and Statistics of IECL, Nancy.
- C. Fritsch co-organized the Ada Lovelace Day held at Inria Nancy – Grand Est, October 9.

8.1.3. Scientific Events Selection

8.1.3.1. Member of the Conference Program Committees

- M. Bossy is member of the SMAI2019 Conference Scientific Committee.
- D. Talay is serving as a member of the "Perturbation Techniques in Stochastic Analysis and Its Applications" Conference Program Committee (Luminy, France, 2019).

8.1.4. Journal

8.1.4.1. Member of the Editorial Boards

- N. Champagnat serves as an associate editor of *Stochastic Models*.
- N. Champagnat serves as co-editor-in-chief with Béatrice Laurent-Bonneau (IMT Toulouse) of *ESAIM: Probability & Statistics*.
- A. Lejay is one of the three editors of the *Séminaire de Probabilités* and *Mathematics and Computers in Simulation* (MATCOM).
- D. Talay served as an Area Editor of *Stochastic Processes and their Applications*, and as an Associate Editor of *Probability, Uncertainty and Quantitative Risk*, *ESAIM Probability and Statistics*, *Stochastics and Dynamics*, *Journal of Scientific Computing*, *Monte Carlo Methods and Applications*, *Oxford IMA Journal of Numerical Analysis*, *SIAM Journal on Scientific Computing*, *Communications in Applied Mathematics and Computational Science*, *Éditions de l'École Polytechnique*. He also served as Co-editor in chief of *MathematicS in Action*.

8.1.4.2. Reviewer - Reviewing Activities

- N. Champagnat wrote reviews for *Annales de l'Institut Fourier*, *The Annals of Applied Probability* (three times this year), *Stochastic Processes and Their Applications*, *Electronic Journal of Probability* and *Frontiers of Mathematics in China*.

- C. Fritsch wrote reviews for *Applied Mathematics and Computation* and *PLOS ONE*.
- A. Lejay wrote reviews for *Proceedings of the Royal Society A*, *Mathematics and Computers in Simulation*, *Journal of Theoretical probability*, *Stochastic Processes and their Applications*, *Journal of computational physics*, *Journal of Functional Analysis*, *Electronic Journal of Probability*, *Journal of Optimization theory and applications*, *Physical Review E*, *Potential Analysis*, *Annals of Applied Probability*, *Annales de l'IHP, probabilités et statistique* and *Acta Mathematica Scientia*.
- D. Talay reported on applications to the Swiss National Science Foundation (SNSF).
- D. Talay reported on applications to the Research Grants Council (RGC) of Hong Kong.
- E. Tanré wrote reviews for *Annales Henri Lebesgue*, *The Annals of Applied Probability*, *Mathematics, MDPI*
- E. Tanré serves has a permanent reviewer of *Mathematical Reviews of the American Mathematical Society (MathSciNet)*.
- D. Villemonais wrote reviews for *Comptes-Rendus de l'Académie des Sciences de Paris*, *Journal of Advanced Probability*, *Electronic Journal of Probability*, *ESAIM: Probability & Statistics*, *Stochastic processes and applications*, *Markov Processes and Related Fields*, *The Annals of Applied Probability*.

8.1.5. Invited Talks

- N. Champagnat has been invited to give talks at the conference of *ANR NONLOCAL* in Chambéry in March, at the *Conference on Probability and Biological Evolution* at CIRM, Luminy in June, at *Journée mathématiques et informatique pour l'analyse des données et imagerie en oncologie* of the Cancéropôle Est at Institut de Cancérologie de Lorraine, Nancy in June, at the *MCQMC 2018* conference in Rennes in July, at the *Conference on Advances in Statistical Mechanics* at CIRM, Luminy in August, at the conference *Populations: Interactions and Evolution* at IHP, Paris in September and at the *ICMS workshop on Wasserstein calculus and related topics* at Bayes Center, Edinburgh in November.
- N. Champagnat has been invited to give a seminar talk at the *Groupe de travail PEIPS* at École Polytechnique in Palaiseau in February.
- N. Champagnat gave a colloquium talk at the *Colloquium - Mathematiques à Angers* in Angers in February.
- N. Champagnat has been invited to give a tutorial talk (mini-course) at the *Workshop on Mathematical Modeling with Measures: where Applications, Probability and Determinism Meet* at Lorentz Center, Leiden in December.
- Q. Cormier, P. Helson and E. Soret have presented three posters at the conference *International Conference on Mathematical Neuroscience* in Antibes Juan-les-Pins in June.
- C. Fritsch has been invited to give a plenary talk at the workshop *Modélisation stochastique et analyse en biologie* in Tours in May.
- C. Fritsch has been invited to give a plenary talk at the *third Mathematical Biology Modelling Days of Besançon* in June.
- C. Fritsch gave a talk at the *European Conference on Mathematical and Theoretical Biology* in Lisbonne in July.
- A. Lejay have been invited to give a mini-course "A short introduction to rough paths" in the *Rencontres Mathématiques de Rouen* in June 2018.
- A. Lejay have been invited to give a talk at the workshop *Random graphs and its applications for networks*, Saint-Étienne, October 2018.
- A. Lejay have been invited to give talks at the conference *Stochastics and PDE*, in Bucarest, September 2018 and at the conference *2th International Vilnius Conference on Probability Theory and Mathematical Statistics and 2018 IMS Annual Meeting on Probability and Statistics*, in Vilnius, June 2018.

- A. Lejay have been invited to give a seminar talk at the Mathematical Institute in Oxford, November 2018.
- E. Soret gave a lecture at the national conference *Journées de Probabilités* in Tours in June.
- D. Talay was an invited speaker at the 'Symposium on Optimal Stopping in Honor of Larry Shepp', Rice University in Houston, Texas, USA, 25-29 June 2018.
- D. Talay was an invited plenary speaker at the 9th International Conference on Stochastic Analysis and its Applications, Bielefeld, Germany, 3-7 September 2018.
- D. Talay was an invited speaker at the 'Wasserstein Calculus and Related Topics' Moscow-UK workshop on Stochastic Analysis, Edinburgh, UK, 19-23 November 2018.
- E. Tanré has given an invited talk at the *12th International Vilnius Conference on Probability Theory and Mathematical Statistics* and *2018 IMS Annual Meeting on Probability and Statistics* in Vilnius in July.
- E. Tanré has been invited to give a seminar talk in Lyon in October.
- M. Tomasevic gave a seminar at CMAP Laboratory, Ecole Polytechnique, France, in March.
- M. Tomasevic gave a lecture at the 'Jps-2018: Jeunes Probabilistes et Statisticiens 2018', Saint–Pierre d'Oléron, France, 13-18 May 2018.
- M. Tomasevic gave a lecture at the national conference *Journées de Probabilités* in Tours in June.
- M. Tomasevic gave a lecture at the 9th International Conference on Stochastic Analysis and its Applications, Bielefeld, Germany, 3-7 September 2018.
- M. Tomasevic gave a lecture at the 'Journée francilienne d'accueil des postdoctorants en mathématiques', Institut H. Poincaré, Paris, France, in October.
- D. Villemonais has been invited to give talks at the *Workshop on Particle systems and PDEs* at Bath University and at the conference *Populations: Interactions and Evolution* at IHP, Paris in September.
- D. Villemonais has been invited to give seminar talks at Warwick University, at the *Probability seminar* of London School of Economics and at the probability seminar of Université Paris-Descartes.

8.1.6. Leadership within the Scientific Community

- M. Bossy is serving as a vice president of the Inria Evaluation Committee.
- A. Lejay is head of the Probability and Statistics team of Institut Élie Cartan de Lorraine.
- D. Talay continued to chair the Scientific Council of the French Applied Math. Society SMAI.
- D. Talay served as a member of the scientific council of the Complex System academy of the UCA Idex.
- D. Talay served as a member of the committee in charge of preparing the application of Paris to the International Congress of Mathematicians 2022.
- D. Talay is serving as a member of the CMUP Advisory Commission (University of Porto).
- D. Talay is a member of the Comité National Français de Mathématiciens.

8.1.7. Scientific Expertise

- M. Bossy served as a committee member for Pierre Lafitte Prize 2019.
- M. Bossy participated in a Associated Professor position recruitment committee at CMA Mines-ParisTech.
- M. Bossy was member of the hiring committee 26 PR at Université d'Evry.
- C. Fritsch is member of the Ph.D. monitoring committee of Léo Darrigade (INRA).
- D. Talay served as a member of the committee for positions in Applied Mathematics at the Ecole Polytechnique.

- D. Talay served as a member of the HCERES evaluation committees for the LPSM Laboratory (Paris Sorbonne University) and the ENSTA mathematics department.
- D. Talay chaired the 2019 Pionneer ICIAM prize committee.

8.1.8. Research Administration

- N. Champagnat is a member of the *Comité de Centre*, the *COMIPERS* and the *Commission Information Scientifique et Technique* of Inria Nancy - Grand Est, *Responsable Scientifique* for the library of Mathematics of the IECL, member of the *Conseil du laboratoire* of IECL (as *responsable scientifique* of the library). He is local correspondent of the COERLE (*Comité Opérationel d'Évaluation des Risques Légaux et Éthiques*) for the Inria Research Center of Nancy - Grand Est.
- C. Fritsch is member of the *Commission du Développement Technologique* of Inria Nancy - Grand Est, of the *Commission du personnel* and the *Commission Parité-Égalité* of IECL. She is the local Raweb correspondent for the Inria Research Center of Nancy - Grand Est.
- A. Lejay is member of the Executive board of *LUE Impact project digistrust* (Univ. Lorraine), of the Conseil de Pôle AM2I (Univ. Lorraine) and of the CUMI (Inria NGE).
- D. Villemonais is responsible of the "ingénierie mathématique" cursus of École des Mines de Nancy and is elected member of the conseil de l'École des Mines de Nancy.

8.2. Teaching - Supervision - Juries

8.2.1. Teaching

Master : M. Bossy *Stochastic Particle Methods for PDEs*, 18h, M2 Probabilité et Applications, Université Pierre et Marie Curie, France.

Master: N. Champagnat, *Introduction to Quantitative Finance*, 13.5h, M1, École des Mines de Nancy, France.

Master: N. Champagnat, *Introduction to Quantitative Finance*, 13.5h, M2, École des Mines de Nancy, France.

Master: N. Champagnat, *Problèmes inverses*, 22.5h, M1, École des Mines de Nancy, France.

Master: C. Fritsch, *Introduction to Quantitative Finance*, 3h, M1, École des Mines de Nancy, France.

Master: C. Fritsch, *Probability theory*, 61h, M1, École des Mines de Nancy, France.

Master: C. Fritsch, *Probability theory*, 40h, L3, École des Mines de Nancy, France.

Master: A. Lejay, *Simulation des marchés financiers*, 29h, M2, Master PSA, Université de Lorraine, France.

Master: D. Talay *Invariant measures of diffusion processes*, 18h, M2 Probabilité et Applications, Université Paris 6, France.

Master: E. Tanré (courses and exercices), *Advanced Numerics for Computational Finance*, 30h (20h + 10h), M2, Univ. Côte d'Azur (Mathmods Erasmus Mundus), France.

Master: E. Tanré, *Mathematical Methods for Neurosciences*, 20h, M2, ENS - Master MVA / Paris 6 - Master Maths-Bio, France.

Master: E. Tanré (courses) and M. Tomasevic (practical classes) *Numerical probability for mathematical finance*, 20h (8h + 12h), M2, Univ. Côte d'Azur (Master IMAFA), France.

8.2.2. Supervision

PhD in progress: Alexis Anagnostakis, *Étude du mouvement brownien collant*, Université de Lorraine, Octobre 2018, A. Lejay and D. Villemonais.

PhD: Antoine Brault, *Flots rugueux et inclusions différentielles perturbées*, Université Toulouse 3, Octobre 2018, A. Lejay and L. Coutin (Université Toulouse 3).

PhD in progress: Lorenzo Campana, *Stochastic modeling of non-spherical particles transport and deposition by turbulent flow*, Université Côte d'Azur, December 2017, M. Bossy.

PhD in progress: Quentin Cormier, *Biological Networks of Spiking Neurons*, September 2017, E. Tanré and R. Veltz (MATHNEURO Inria team).

PhD in progress: Vincent Hass, *Individual-based models in adaptive dynamics and long time evolution under assumptions of rare advantageous mutations*, Université de Lorraine, October 2018, N. Champagnat.

PhD in progress: Pascal Helson, *Plasticity in networks of spiking neurons in interaction*, October 2016, E. Tanré and R. Veltz (MATHNEURO Inria team).

PhD in progress: Rodolphe Loubaton, *Caractérisation des cibles thérapeutiques dans un programme génique tumoral*, Université de Lorraine, October 2018, N. Champagnat and L. Vallat (CHRU Strasbourg).

PhD: M. Tomasevic, *On a Probabilistic Interpretation of the Keller-Segel Parabolic-Parabolic Equations*, Université Côte d'Azur, November 2018, D. Talay.

8.2.3. Juries

- M. Bossy served as a referee for the Ph.D. theses of Meïssam Bahlali, *Adaptation de la modélisation hybride eulérienne / lagrangienne stochastique de Code Satrne à la dispersion atmosphérique de polluants à l'échelle micro-météorologique et comparaison à la méthode eulérienne* Université Paris-Est, October 19, 2018, and of Alexandre Zhou, *Etude théorique et numérique de problèmes non linéaires au sens de McKean en finance*, Université Paris-Est, October 17, 2018.
- M. Bossy served as an examiner for the Ph.D. thesis of Isaque Santa Brigida Pimentel, *Valorisation optimale asymptotique avec risque asymétrique et applications en finance*, Université Paris Saclay, October 16, 2018.
- M. Bossy served as an examiner for the HDR of Dario Vincenzi, *Dynamique Lagrangienne en Turbulence et Turbulence Elastique*, Université Côte d'Azur, December 14, 2018.
- N. Champagnat served as a referee for the Ph.D. theses of Simon Girel, *Modélisation de la réponse immunitaire T-CD8: Analyse mathématique et modèles multiéchelles*, Univ. Lyon 1, November 13, 2018 and of Paulien Jeunesse, *Analyse statistique autour du taux de mortalité*, Université Paris Dauphine, January 8, 2019.
- N. Champagnat served as an examiner for the Ph.D. thesis of Rim Touibi, *Sur le comportement qualitatif des solutions de certaines équations aux dérivées partielles stochastiques de type parabolique*, Université de Lorraine, December 8, 2018.
- A. Lejay served as an examiner for the Ph.D. theses of Rim Touibi, *Sur le comportement qualitatif des solutions de certaines équations aux dérivées partielles stochastiques de type parabolique*, Université de Lorraine, December 8, 2018, of Antoine Brault, *Flots rugueux et inclusions différentielles perturbées*, Université Toulouse 3, October 8, 2018, and of Guillaume Copros, *Convergence of generic infinite products of nonexpansive and uniformly continuous operators*, Université Toulouse 3, October 2018.
- A. Lejay served as an examiner for the Habilitation thesis of Renaud Marty, *Quelques contributions à l'étude et aux applications des processus multifractionnaires et de la longue dépendance*, Université de Lorraine, February 2018.
- D. Talay served as an examiner for the Ph.D. thesis of Xiaoli Wei, *Problèmes de Contrôle de type McKean–Vlasov et Applications*, Université Paris Diderot, December 2018.
- D. Talay served as an examiner for the Habilitation thesis of Guillaume Bernis, *Modélisation Probabiliste des Marchés de Crédit*, université Paris Panthéon Sorbonne, January 2018.
- D. Talay served as an examiner for the Habilitation thesis of Ludovic Goudenège, *Algorithmes Numériques pour des Problèmes Stochastiques*, université Paris Saclay, December 2018.

- D. Talay served as a referee for Ph.D. thesis of Igor Honoré, *Estimations Non Asymptotiques de Mesures Invariantes et Régularisation par un Bruit Dégénéré de Chaînes d'Equations Différentielles Ordinaires*, université Paris Saclay, December 2018.

8.3. Popularization

8.3.1. Interventions

- M. Bossy gave the plenary lecture for the Academic Awards Ceremony of the Olympics of Geo-sciences and Mathematics 2018.
- Q. Cormier has animated the Inria desk at *Fête de la Science*.
- E. Tanré has presented his researches at *Journées Portes Ouvertes - Inria Sophia-Antipolis*.

9. Bibliography

Major publications by the team in recent years

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Publications of the year

Doctoral Dissertations and Habilitation Theses

[12] M. TOMASEVIC. *On a probabilistic interpretation of the Keller-Segel parabolic-parabolic equations*, Universite Cote d'Azur, November 2018, https://hal.inria.fr/tel-01932777

Articles in International Peer-Reviewed Journals

[13] J. BION-NADAL, D. TALAY. *On a Wasserstein-type distance between solutions to stochastic differential equations*, in "Annals of Applied Probability", 2018, https://hal.inria.fr/hal-01943863

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