Anh-Dung LE, PhD Candidate

leanhdung1994@gmail.com Date of birth: 16/10/1994

Education

2021 – 2024 **PhD in Applied Mathematics,** Toulouse School of Economics, France.
Thesis: *Well-posedness of McKean-Vlasov SDEs with density-dependent drift.*
Supervisors: Stéphane Villeneuve and Sébastien Gadat.

2020 – 2021 **Master 2 in Econometrics and Statistics,** Toulouse School of Economics, France.
Grade: 16.015/20, mention: *Very Good*.

2019 – 2020 **Master 1 in Econometrics and Statistics - Decision Mathematics Track,** Toulouse School of Economics, France.
Grade: 15.086/20, mention: *Good*.

2012 – 2016 **Bsc in Finance,** University of Economics Ho Chi Minh City, Vietnam.
Grade: 8.9/10, mention: *Very Good*.

Research Publications

1. A.-D. Le, *Convergence rate of Euler scheme for McKean-Vlasov SDEs with density-dependent drift*, 2024, work in progress.
2. A.-D. Le, *Well-posedness of McKean-Vlasov SDEs with density-dependent drift*, 2024. arXiv: 2404.19499 [math.PR], under review.

Scientific Communication

01/10/2024 **CERMICS seminar on Stochastics and Finance,** ENPC Paris, France. *Convergence rate of Euler-Maruyama scheme for McKean-Vlasov SDEs with density-dependent drift.*
Link to the slides.

27/06/2024 **SPDE seminar,** TU Berlin, Germany.
Online talk: *Well-posedness of McKean-Vlasov SDEs with density-dependent drift.*
Link to the slides.

03/04/2024 **Stochastic Afternoon,** Bielefeld University, Germany.
Online talk: *Well-posedness of McKean-Vlasov SDEs with density-dependent drift.*
Link to the slides.

14/03/2024 **Seminar on Stochastic Processes,** Rice University, USA.
Poster: *Well-posedness of McKean-Vlasov SDEs with density-dependent drift.*
Link to the poster.

02–14/07/2023 **51st Saint-Flour Probability Summer School,** France.

Skills

Languages: Vietnamese (native), English (professional).
Coding: Python, R, MatLAB, LaTeX.

Honors

2019-2021 **Eiffel Excellence Scholarship**.

References

Available on request