

Curriculum Vitae

EVELINA SHAMAROVA

Date of birth: 1974/01/04
Citizenship: Russian Federation
Current affiliation: University of Porto
(since 01.07.09) **Mathematics Department**

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POSITIONS

- (01.07.2009 – current), Researcher under the program **Ciência 2008** at the *Mathematics Center of the University of Porto (CMUP)*. The position is equated to level 195 (assistant professor) of the Portuguese academic career.

Post-Doc Positions

- (01.09.2007 - 30.06.2009), Mathematical Physics group of the University of Lisbon. Supervisor: *Ana Bela Cruzeiro*. Project: *Navier-Stokes equations and forward-backward SDEs on the group of diffeomorphisms of a torus*. Lisbon, Portugal

Short Term Positions and Fellowships

- (15.01.2010 – 15.03.2010) & (01.06.2010 – 15.06.2010), Visitor, Mittag-Leffler institute, Djursholm, Sweden
- (01.04.2007 – 31.08.2007), Post-Doc, Vienna University of Technology, Financial and Actuarial Mathematics research group, Vienna, Austria
- (01.10.2006 – 28.02.2007), Junior Research Fellow, The Erwin Schrödinger International Institute for Mathematical Physics. Vienna, Austria
- (01.01.2006 – 30.09.2006), Assistant Researcher, Fraunhofer Institute for Industrial Mathematics (ITWM), Kaiserslautern, Germany

Other positions

- (04.2003 – 03.2006), Assistant Researcher, Physics department, University of Kaiserslautern, Germany.

TEACHING

- (Current) Teaching the course “Stochastic processes” (lectures + tutorials) for master’s students, Mathematics department, University of Porto, Portugal

- Teaching assistant at the University of Kaiserslautern, Germany
 - (2004–2005), tutorials in experimental physics
 - (2003), supervising external students in general physics
 - (2002–2003), tutorials in Calculus II
- (2000–2001), Member of the admission committee for entrance examinations at Lomonosov Moscow State University, Faculty of Mechanics and Mathematics

ACADEMIC DEGREES

- (20.05.2005), **Ph.D. in mathematics**, Lomonosov Moscow State University, Faculty of Mechanics and Mathematics, Department of Theory of Functions and Functional Analysis, Moscow, Russia.
 - Specializations: Infinite dimensional analysis, stochastic analysis, functional analysis
 - Dissertation: [Surface measures and the Stokes formula in locally convex spaces](#)
 - Supervisor: Professor O. G. Smolyanov
 - Referees: Professor E. T. Shavgulidze (Lomonosov Moscow State University)
Professor A. I. Kirillov (Russian Foundation for Basic Research)
Dr S. V. Kozyrev (Department of Mathematical Physics of Steklov Mathematical Institute of the Russian Academy of Sciences)
RAS corresponding member I. V. Volovich (Department of Mathematical Physics at Steklov Mathematical Institute, Chair)
- (2003), **Master's degree in mathematics (Dipl.-Math)**, University of Kaiserslautern, Mathematics Department, Germany
 - Grade: 1.0 (highest)
 - Major subject: Stochastic Analysis
 - Thesis: Some problems related to stochastic differential equations
 - Supervisor: Professor H. v. Weizsäcker
- (1999), **Master's degree in mathematics**, Lomonosov Moscow State University, Faculty of Mechanics and Mathematics, Moscow, Russia
 - Grade: Excellent
 - Major subject: Functional analysis
 - Thesis: On surface measures in locally convex spaces
 - Supervisor: Professor O. G. Smolyanov
- (1997), **Master's degree in physics and computer science**, Moscow Institute of Physics and Technology (known as MIPT, MFTI, PhysTech), Faculty Of Applied Mathematics and Control Theory. Moscow, Russia.
 - Major subject: Computer modeling in physics

ACADEMIC PREPARATION

- (2000–2003), Ph.D. studies, Lomonosov Moscow State University, Faculty of Mechanics and Mathematics, Moscow, Russia
- (2000–2003), Master’s studies, Mathematics department, University of Kaiserslautern, Germany
- (1994–1999), Master’s studies, Faculty of Mechanics and Mathematics, Lomonosov Moscow State University, Russia
- (1991–1997), Master’s studies, Department of Applied Mathematics and Control theory at Moscow Institute of Physics and Technology and (in 1993–1997 as an external department within the same master’s studies) Keldysh Institute of Applied Mathematics of the Russian Academy of Sciences

PUBLICATIONS AND PREPRINTS

- E. Shamarova, *Chernoff’s theorem for backward propagators and applications to diffusions on manifolds*, [arXiv: 1001.3373v2](#), Operators and Matrices, special issue of proceedings of the 2nd Najman Conference on Spectral Problems for Operators and Matrices, **2010**, accepted.
- A. B. Cruzeiro and E. Shamarova, *On a forward-backward stochastic system associated to the Burgers equation*, [arXiv: 1001.3367v2](#), Stochastic Analysis with Financial Applications (A. Kohatsu-Higa, N. Privault, S.J. Sheu, eds.), Progress in Probability, Birkhäuser Verlag, 2010.
- A. B. Cruzeiro and E. Shamarova, *Navier–Stokes equations and forward-backward SDEs on the group of diffeomorphisms of a torus*, Stochastic Processes and their Applications, Vol. 119, Issue 12, **2009**, 4034–4060, [arXiv:0807.0421v5](#)
- E. Shamarova, *A mathematical approach to Jarzynski’s identity in nonequilibrium statistical mechanics*, Infinite dimensional analysis, quantum probability and related topics, Vol. 12, No. 2 (**2009**) 213–229
- E. Shamarova, *Differential forms on locally convex spaces and the Stokes formula*, [arXiv: 0807.2200v2](#), to appear in **2009** in “Fundamental and Applied Mathematics” (in Russian), in “Journal of Mathematical Sciences (New York)” (in English)
- E. Shamarova, *Approximation of the heat kernel on a Riemannian manifold based on the Smolyanov–Weizsäcker approach* <http://www.esi.ac.at/preprints/esi1896.pdf>, ESI preprint, **2007**
- E. Shamarova, *Surface measures and the Stokes formula in locally convex spaces*, Ph.D. thesis, Moscow, **2005**
- E. Shamarova, *Constructing a Brownian sheet with values in a compact Riemannian manifold*, Math. Notes 76, No. 4, 590–596, **2004**
- E. Shamarova, *Chernoff’s theorem for evolution families*, Proceedings of the conference “Lomonosov’s readings” at Lomonosov MSU, 457–460, **2003**, [arXiv: 0706.4079](#)
- E. Shamarova, *Some problems related to stochastic differential equations*, Diploma thesis, Kaiserslautern, **2003**
- E. Shamarova, *Approximation of surface measures in a locally convex space*, Math. Notes 72, No. 4, 551–568, **2002**

CONTRIBUTIONS AT CONFERENCES AND SEMINAR TALKS

- [Modern Stochastic: Theory and Applications II](#) (September 7–11), Kiev, Ukraine, **2010** (talk, invited speaker)
- [International Congress of Mathematicians](#) (August 19–27), Hyderabad, India, **2010** (talk)
- [ICM Satellite Conference on Probability and Stochastic Processes](#) (August 13–17), Bangalore, India, **2010** (talk)
- *East Midlands Stochastic Analysis Seminar*, University of Warwick, Coventry, UK, August 21, **2009** (talk, invited speaker)
- [International Congress on Mathematical Physics](#) (August 3–8) and [Young Researcher Symposium](#) (July 31 – August 1), international conference, Prague, Czech Republic, July 31 – August 8, **2009** (talk + poster)
- [Stochastic Processes and their Applications](#), international conference, Berlin, Germany, July 27–31, **2009** (talk)
- [Stochastic Analysis and Random Dynamical Systems](#), international conference, Lvov, Ukraine, June 14–20, **2009** (talk)
- [The Second Najman Conference on Spectral Problems for Operators and Matrices](#), international conference, Dubrovnik, Croatia, May 10–17, **2009** (talk)
- [GOCPS 2008 – 8th German Open Conference on Probability and Statistics](#), Aachen, Germany, March **2008** (talk)
- [Skorokhod Space. 50 Years On](#), international conference, Kiev, Ukraine, June **2007** (talk)
- [International Congress of Mathematicians Madrid 2006](#), Madrid, Spain, August **2006** (talk)
- [31st Conference on Stochastic Processes and their Applications](#), international conference, Paris, France, July **2006** (poster)
- German open conference on probability and statistics [Frankfurter Stochastik-Tage 2006](#), Frankfurt, Germany, February **2006** (talk)
- XXV Conference “Lomonosov readings” at Lomonosov MSU, Moscow, Russia, March **2003** (talk)
- Seminar talk at the Mittag-Leffler seminar, Mittag-Leffler institute, Djursholm, Sweden, Jan 21, **2010**
- Seminar talk at the seminar of the Mathematics Ph.D. program UCoimbra-UPorto, Mathematics Department, University of Porto, Jun 21, **2010**
- Seminar talk at the Mathematics Center of the University of Porto, University of Porto, October **2009**
- Seminar talk at the center of Mathematics and Fundamental Applications, University of Lisbon, November **2008**
- Seminar talk at the [Mathematical Physics group, University of Lisbon](#), September **2007**

- Seminar talk at the [Erwin Schrödinger Institute for Mathematical Physics](#), Vienna, Austria, December **2006**
- Seminar talk at the Institute for Mathematical Physics, Technical University of Braunschweig, Germany, July **2006**
- Seminar talk at the [Department of Mathematical Physics of Steklov Mathematical Institute](#) of the Russian Academy of Sciences, Moscow, April **2005**
- Seminar talk at the Mathematics Department, University of Kaiserslautern, **2003**
- Seminar talk at the seminar “Infinite dimensional analysis and mathematical physics” at the faculty of Mechanics and Mathematics of Lomonosov MSU, Moscow, **2001**.

Selected presentations:

- [Navier-Stokes equations and forward-backward SDEs on the group of diffeomorphisms of a torus](#) (PDF)
- [Constructing a Brownian sheet on a compact Riemannian manifold](#) (PDF)

GRANTS AND SCHOLARSHIPS

- (09.2007 – 06.2009), Portuguese Foundation for Science and Technology (FCT) research grant (University of Lisbon)
- (03.2007 – 08.2007), Austrian Science Fund (FWF) research grant (Vienna University of Technology)
- (10.2006–02.2007), Erwin Schrödinger Institute for Mathematical Physics (ESI) research grant
- (04.2003–03.2006), German Research Foundation (DFG) research grant (University of Kaiserslautern)
- (2000–2002), Mathematics International Master’s program scholarship at the University of Kaiserslautern
- (1999–2002), Ph.D. scholarship at Lomonosov Moscow State University
- (1994–1999), Student scholarship at Lomonosov Moscow State University
- (1991–1997) Student scholarship at Moscow Institute of Physics and Technology

OTHER EMPLOYMENT

- (2005), Assistant Researcher, Fraunhofer Institute for Experimental Software Engineering (IESE); Tasks: C/C++ scientific programming,
- (2001–2003), Assistant Researcher, Robotics and Embedded Systems research group, Computer Science department, University of Kaiserslautern; Tasks: C/C++ scientific programming,

LANGUAGES

- English (fluent)
- German (fluent)
- Portuguese (intermediate)
- Russian (mother tongue)

HOBBIES

Running, Karate

WEBSITE

<http://evelina.shamarova.com>