

Prof. H.-J. Engelbert
Friedrich Schiller-University Jena
Faculty of Mathematics and Informatics
Institute for Stochastics
Ernst-Abbe-Platz 1-4
07743 Jena

Curriculum Vitae

- 1964 – 1968 Studies of Mathematics at the University of Jena, with one year earlier graduation
- 1968 – 1972 PHD studies at Moscow State University, advisor: Prof. A.N. Shiryaev
- 03/1972 ‘Scientific Assistant’ at the University of Jena
- 03/1973 Chair of a research group (statistics and adaptive stochastic control)
- 1974 Chair of the research group Markov processes and stochastic control in the Research Department Stochastics and Applications
- 1976 Facultas docendi and habilitation in Jena
- 02/1977 Associate Professor (‘Hochschuldozent’) for Probability and Mathematical Statistics
- 1980 – 1981 Chair of the Research Department Stochastics and Applications in Jena
- 03/1989 Chair of the Department of Probability and Mathematical Statistics in Jena
- 09/1989 Professor a.o. in Jena
- 1990 – 1995 Chair of the newly founded Institute for Stochastics in Jena
- 03/1993 Professor of Mathematical Statistics in Jena (as a result of evaluation in East Germany)
- 1991 - Associate Editor of the Journal *Stochastics*
- 1992 – 2001 Member of the Graduation College *Analytical and Stochastic Structures and Systems* in Jena
- 2000 - Associated Editor of the Journal *Georgian Mathematical Journal*
- 2002 – 2006 Member of the Graduation College *Approximation and Algorithmics* in Jena

- 04/2004 - Chair of the Institute for Stochastics
- 2004 Professor of Probability (renaming of the position) in Jena
- 2002 – 2006 Participant of the EU-Research Training Network *Evolution Equations for Deterministic and Stochastic Systems*, Other Participants. Universities of Brest (France), Delft (The Netherlands), Pisa (Italy), Vienna (Austria), and the CREA Paris

Research Fields

Stochastic Processes, Optimal Stopping and Optimal Stochastic Control, Markov Processes, Martingale Theory and Stochastic Differential Equations, Applications to Financial Mathematics

Organisation of Conferences

Member of the Programme Committee of the IFIP Conferences on Stochastic Differential Systems Vilnius 1978, Visegrád 1980, Marseille-Luminy 1984, Eisenach 1986, Warschau 1988; Organisation of the 5th IFIP Working Conference on Stochastic Differential Systems, Eisenach (April 1986), Organisation of the Annual Meeting of the DMV 1996 in Jena (Chair of the Programme Committee and Local Organizing Committee), Organisation of the International Winter Schools on Stochastic Processes and Related Topics, I-XII (1977 – 2000); Editor of 8 Conference Volumes

PHD Students

- A. Engelbert (1975)
- H. Schröter (1978)
- J. Schütze (1979), currently Professor at High School of Applied Sciences in Jena
- W. Schmidt (1982), currently Professor at HfB in Frankfurt a.M.
- R. Buckdahn (1984), currently Professor at University of Brest, France
- B. Ghurra (1989), currently Professor in Syria
- T. Senf (1992)
- S. Assing (1993), currently Senior Lecturer at University of Warwick
- J. Wolf (1997), currently Professor at High School of Applied Sciences in Remagen-Koblenz
- P. Raupach (1997)
- M. Walther
- G. Tittel
- C. Wagner
- C. Zecher