



Course unit English denomination	General enrichment strategies for finite element methods to solve Poisson problem with Dirichlet boundary conditions
SS	MATH-05/A
Teacher in charge (if defined)	Nudo Federico
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	November 2025
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<p>The course will cover the following topics:</p> <ul style="list-style-type: none">• Introduction to finite element methods.• Limitations of standard triangular and simplicial linear finite elements.• Overview of enrichment strategies for finite element methods• Conforming and nonconforming enrichment approach.• Enrichment strategies for specific finite elements and error bounds in L^1 and L^∞ norm.• Implementation of enriched finite element methods to solve the Poisson problem with Dirichlet boundary conditions.
Learning goals	<p>By the end of the course, students are expected to:</p> <ul style="list-style-type: none">• Understand the fundamental principles of FEM and EFEM.• Learn to apply FEM and EFEM to solve practical engineering problems.• Develop the skills necessary to implement enrichment strategies in numerical simulations.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	<p>This course is designed for students who possess a basic understanding of numerical analysis and it focuses specifically on enrichment strategies for the Poisson problem with Dirichlet boundary conditions, although these strategies are applicable to a broader class of elliptic boundary value problems.</p> <p>Familiarity with linear algebra is essential, and basic MATLAB programming</p>



skills are recommended for the practical implementation of the discussed methods.

Examination methods (in applicable)	Solving exercises and giving a seminar on a course-related topic
Suggested readings	<ol style="list-style-type: none">1. P. G. Ciarlet. The finite element method for elliptic problems, SIAM, 2002.2. A. Guessab. Sharp Approximations based on Delaunay Triangulations and Voronoi Diagrams, NSU Publishing and Printing Center., 2022.3. A. J. M. Ferreira. MATLAB Codes for Finite Element Analysis, Springer, 2009.4. F. Dell'Accio, F. Di Tommaso, A. Guessab, F. Nudo. A general class of enriched methods for the simplicial linear finite elements, <i>Applied Mathematics and Computation</i>, 456:128149, 2023.5. M. Eskandari-Ghadi, D. Mehdizadeh, A. Morshedifard, M. Rahimian. A family of exponentially gradient elements for numerical computation of singular boundary value problems, <i>Engineering Analysis with Boundary Elements</i>, 80: 184–198, 2017.

Additional information



Course unit English denomination	Functional convex ordering of stochastic processes: a constructive approach with applications to Finance
SS	MATH-03/B, STAT-04/A
Teacher in charge (if defined)	Gilles Pagès
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	May 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<ul style="list-style-type: none">• Convex ordering: definitions and first (static) examples<ul style="list-style-type: none">- Convex ordering(s) for \mathbb{R}^d-valued random vectors- Characterization of convex orders- First examples: convex ordering of Gaussian vectors, European vanilla options with convex payoff in a Black-Scholes model, Value-at-Risk and Expected shortfall.- Toward functional order: the case of Asian option.• Functional convex ordering(s): definition and characterization<ul style="list-style-type: none">- Propagation of convexity- The case of martingale (and scaled) Brownian diffusions- Application to path-dependent European options convex payoffs in local volatility models- Extension to jump diffusions (SDEs driven by Lévy processes)• From European to American path-dependent options for Brownian and jump diffusions• Convex ordering for McKean-Vlasov SDEs• Application to the comparison of mean-field games (optional)• Convex ordering in a non-Markovian framework: the case of stochastic Volterra equations.• Application to variance swaps in a Quadratic rough Heston stochastic volatility model.
Learning goals	<ul style="list-style-type: none">– Familiarize the audience with the different notions of convex order between random variables and their links with the usual risk measures in finance.– Extend these notions to a functional framework in order to apply it to Markovian or non-Markovian stochastic processes.– Analyze the connections between convex order and propagation of convexity by a semigroup associated with various Markov processes.



- Different families of processes will be studied: ARCH processes (discrete time), Brownian or jump diffusion processes, solutions of McKean-Vlasov equations, stochastic Volterra processes.
- Applications to the sensitivity of path-dependent options to “functional volatility” will be detailed.
- Most of the results will be obtained by passing to the limit from the simulable numerical approximation schemes, of the Euler scheme type, which makes it possible to define effective approximation protocols respecting convex ordering and convexity propagation for the calculation of prices of complex optional products having a path-dependent payoff.

Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	Probability Theory, Stochastic processes, stochastic calculus
Examination methods (if applicable)	It can be a standard exam with or without documents or more likely the reading of research papers combined with numerical experiments
Suggested readings	<p>P. Carr, C.-O. Ewald and Y. Xiao, On the qualitative effect of volatility and duration on prices of Asian options, <i>Finance Research Letters</i>, 5(3):162–171, 2008.</p> <p>B. Jourdain, G. Pagès, Convex ordering for stochastic Volterra equations and their Euler schemes, <i>Fin. & Stoch.</i>, 29(1):1-62, 2025.</p> <p>B. Jourdain, G. Pagès, Convex ordering of solutions to one-dimensional SDEs, <i>arXiv:2312.09779</i>, 2023.</p> <p>N. El Karoui, M. Jeanblanc & S.E. Shreve, Robustness of the Black and Scholes formula. <i>Math. Financ.</i> 8(2):9–126, 1998.</p> <p>B. Hajek, Mean stochastic comparison of diffusions. <i>Z. Wahrsch. Verw. Gebiete</i>, 68(3):315– 329, 1985.</p> <p>F. Hirsch, B. Roynette, C. Profeta & M. Yor, <i>Peacocks and Associated Martingales, with Explicit Constructions</i>, Springer, 2011.</p> <p>P.-L. Lions, M. Musiela, Convexity of solutions of parabolic equations, <i>C. R. Acad. Sci. Paris, Sér. I</i> 342 (2006) 915–921.</p> <p>G. Pagès, Convex order for path-dependent derivatives: a dynamic programing approach, <i>Séminaire de Probabilités, XLVIII</i>, LNM 2168, Springer, Berlin, 33-96, 2016.</p> <p>Y. Liu, G. Pagès, Functional convex order for the scaled McKean–Vlasov processes, <i>Ann. Appl. Probab.</i> 33(6A):4491–4527, 2023. DOI: 10.1214/22-AAP1924</p> <p>Y. Liu, G. Pagès, Monotone convex order for the McKean–Vlasov processes, <i>Stoch. Proc. & their Appl.</i>, 152:312-338, 2022, ISSN 0304-4149, https://doi.org/10.1016/j.spa.2022.06.003.</p>

Additional information



Course unit English denomination	Reflection groups
SS	MATH-02/A
Teacher in charge (if defined)	Giulio Peruginelli, Andriy Regeta
Teaching Hours	24
Number of ECTS credits allocated	4
Course period	November 2025
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<ul style="list-style-type: none">• Reflections in a Euclidean space and complex reflections. Reflection groups. Examples.• Coxeter groups and Coxeter graphs. The classification of finite reflection groups. Platonic solids.• Crystallographic groups (Weyl groups).• How do we parametrize orbits? Basics on commutative algebra and invariant theory. Orbit spaces and fundamental regions.• Invariant polynomials. The case of the symmetric group.• Chevalley-Shephard-Todd theorem with examples.• Degrees of a finite reflection group. <p><i>(if time permits)</i></p> <ul style="list-style-type: none">• Basics on affine algebraic varieties.• Platonic solids, finite subgroups of $SL_2(C)$ and Kleinian singularities.
Learning goals	The aim of the course is to stress the special nature of groups generated by reflections and the role of symmetry in different situations in mathematics.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No



Prerequisites (not mandatory)	Basic notions on groups, rings and vector spaces that are usually covered in a bachelor degree in mathematics. If needed, definitions and basic theorems would be recalled along the course.
Examination methods (if applicable)	Solving exercises and/or giving a seminar on a paper related to the content of the course.
Suggested readings	<p>[B] N. Bourbaki, Elements of Mathematics, Chapter IV, Coxeter Groups and Tits systems and Chapter V, Groups Generated by Reflections, Springer, English translation by Andrew Pressley, from the 1968 original version.</p> <p>[H] J. Humphreys, Reflection Groups and Coxeter Groups, Cambridge University Press, 1992.</p> <p>[R] A. Regeta, Lectures on Reflection Groups and Invariant Theory, lecture notes, available at https://andriyregeta.wixsite.com/homepage</p> <p>[S] P. Slodowy, Platonic solids, Kleinian singularities, and Lie groups, in: Proceedings of the Third Midwest Algebraic Geometry Conference held at the University of Michigan, Ann Arbor, USA, November 14-15, 1981 Ed; I Dolgachev.</p> <p>[D] I. Dolgachev, Reflection groups in algebraic geometry, Bull. A.M.S. 45 (2008), 1–60.</p>
Additional information	Symmetry is a crucial concept in mathematics and the first natural examples of symmetries one may think of are reflections. Groups generated by reflections (reflection groups) include well-known families, such as the symmetric groups and the dihedral groups. Reflection groups have very special properties, that can be seen for instance in their group structure, and in the nature of their orbit spaces. Classical corner stones in the theory are the classification of finite reflection groups in a Euclidean space by means of Coxeter graphs -including the classification of Platonic solids- and the Chevalley-Shephard-Todd's theorem. The latter characterizes finite groups generated by complex reflections acting on a linear space as those for which the ring of invariant polynomial functions is a ring of polynomials (i.e., the orbit space is again linear). After getting a grip on these basic facts, the course is intended to move on to the role that reflection groups play in singularity theory.



Course unit English denomination	Linear Parabolic Equations in Hilbert Spaces: analysis and numerical approximation
SS	MATH-05/A
Teacher in charge (if defined)	Federico Piazzon
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	May 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<p>The course consists of two closely related and complementary parts: the first 10 hours will be devoted to the construction of the solutions of certain classes of linear parabolic equations formulated as evolution equations in Hilbert spaces. The second part of the course (6 hours) concerns the numerical approximation of such solutions. First we consider the semi-discrete approximation by the Faedo-Galerkin approach, then we exploit the properties of analytic semigroups to define a fully-discrete sequence of approximations by means of the Laplace transform and its numerical inversion.</p> <p>Due to the time constraint, only the most important (and/or instructive) results will be proven, while many others will be only presented and discussed. Some classical equations (e.g., heat eq., convection-diffusion eq., Sobolev eq., and visco-elastic eq.) will be used as examples both to apply the presented theoretical results and verify their hypothesis, and to test the introduced approximation techniques.</p>
	<p style="text-align: center;">Part 1 (10h - 5 lectures)</p> <ul style="list-style-type: none">1) Quadratic forms and linear operators on Hilbert spaces;2) Accretive operators, generation of contraction and analytic semigroups, relation with Laplace transform;3) Solving first-order (in time) linear non-degenerate explicit parabolic equations;4) More general linear parabolic equations than $ut = Lu + f$: implicit and second-order equations;5) Classical examples: heat, convection-diffusion, visco-elastic, and Sobolev equations. <p style="text-align: center;">Part 2 (6h - 3 lectures)</p> <ul style="list-style-type: none">1) Galerkin method for elliptic problems, standard error estimates;2) Semi-discretization by Faedo-Galerkin method, error analysis and convergence;



3) Fully discrete approximation by Laplace transform and quadrature, convergence analysis for sectorial operators.

Learning goals The course will offer, in the framework of linear parabolic PDEs, the opportunity of running into the whole scientific process of analyzing a mathematical problem, constructing its solution, and developing a robust numerical approximation method by exploiting the same properties of the problem that surfaced in the analysis step.

Teaching methods Frontal lectures

Course on transversal, interdisciplinary, transdisciplinary skills Yes
 No

Available for PhD students from other courses Yes
 No

Prerequisites (not mandatory) Real and functional analysis, basics of numerical analysis. All the essential notions will be briefly recalled during the lectures.

Examination methods (if applicable) Either oral examination on the content of the course, or presentation of a related research paper. When the background of the student includes some programming skills, the presentation of numerical experiments might be included in the exam.

Suggested readings

- [1] R. E. Showalter. Hilbert space methods for partial differential equations. Monographs and Studies in Mathematics, Vol. 1. Pitman, London-San Francisco, Calif.-Melbourne, 1977.
- [2] Alexandre Ern and Jean-Luc Guermond. Finite elements III first-order and time-dependent PDEs, volume 74 of Texts in Applied Mathematics. Springer, Cham, [2021] c2021.
- [3] Vidar Thom'ee. Galerkin finite element methods for parabolic problems, volume 25 of Springer Series in Computational Mathematics. Springer-Verlag, Berlin, second edition, 2006.
- [4] E. Brian Davies. Linear operators and their spectra, volume 106 of Cambridge Studies in Advanced Mathematics. Cambridge University Press, Cambridge, 2007.

Additional information



Course unit English denomination	Principal Bundles
SS	MATH-02/B
Teacher in charge (if defined)	Oren Ben-Bassat
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	October 2025
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<ul style="list-style-type: none">• Short introduction to Grothendieck topologies and sheaves. E' tale cohomology, Cech cohomology. Examples.• Principal bundles and torsors in topology, arithmetic geometry, complex analytic geometry, differential geometry, and algebraic geometry.• Groupoids, moduli spaces of vector bundles, vector bundles on the projective line and other algebraic curves.• Stable bundles, Higgs bundles, Hitchin systems and their quantization.• Topological Quantum Field Theories and Frobenius algebras.• Defining Topological Quantum Field Theories with G-bundles.
Optional topics:	
- Related topics in representation theory and group cohomology	
Learning goals	The course provides an introduction to the theory of principal bundles and shows some applications in different fields of mathematics, ranging from arithmetic to mathematical physics.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No



Prerequisites (not mandatory)	It will be helpful to come with some familiarity with topics like commutative algebra, homological algebra, vector bundles, differential geometry, algebraic geometry, different types of cohomology. We will try to fill in the necessary category theory as we go along.
Examination methods (if applicable)	Oral presentation of an argument related to the topics presented during the lectures.
Suggested readings	<ul style="list-style-type: none">- "Hitchin systems and their quantization", Pavel Etingof, Henry Liu, https://arxiv.org/abs/2409.09505- "Frobenius algebras and 2D topological quantum field theories" (short version), Joachim Kock https://mat.uab.cat/kock/TQFT/FS.pdf- "Vector Bundles and K-theory", by Allen Hatcher https://pi.math.cornell.edu/hatcher/VBKT/VB.pdf

Additional information



Course unit English denomination	Random Graphs and Networks
SS	MATH-03/B
Teacher in charge (if defined)	Gianbattista Giacomin
Teaching Hours	24
Number of ECTS credits allocated	4
Course period	November 2025
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<p>Complex networks have captured the attention of the scientific community in recent years due to their prevalence in a wide variety of real-world scenarios, such as social networks, biological systems, and technological infrastructures. These networks exhibit large-scale behaviors that reveal common properties, notably the “small-world” effect and the “scalefree” phenomenon. Random graphs serve as mathematical models that facilitate the analysis of these large-scale features. Roughly, random graphs can be described as random variables taking values on a set of graphs, hence well suited to capture both probabilistic and combinatorial aspects of the real-world networks.</p> <p>The course will focus on different classes of random graphs. We will start from the definition of the Erdos-Rényi random graph, one of the simplest model one could think of. Despite its simplicity, this model presents relevant and unforeseen large-scale features that will be discussed along the course, including an interesting phase transition related to the presence of a giant connected component. Keeping in mind the properties of real networks, we will then introduce and discuss three different families of random graphs: The Inhomogeneous Random Graph, the Configuration Model and the Preferential Attachment Model. Each model captures different features of real-world networks, such as heavy-tailed degree distributions and small world behavior, while maintaining mathematical tractability. The course will conclude discussing more applied topics such as generative models for community detection in networks. In particular, the Stochastic Block Model (SBM) and its connection with belief propagation and the reconstruction problem on trees will be presented as time permits.</p> <p>Lectures (tentative schedule)</p> <ol style="list-style-type: none">1. Basic setting: graphs, trees, random graph setting, and main properties of the real-world networks.



2. Erdős-Rényi (ER) random graphs: Uniform and Binomial model; monotonicity and thresholds.
3. ER random graphs structure: trees containment, Poisson paradigm, largest component, connectivity.
4. Exploration process of a graph and a random walk perspective. Tool: Branching Processes.
5. Emergence of a giant component in ER- random graphs.
6. Inhomogeneous random graphs (IRG): degree sequence and scale-free property.
7. Configuration Model (CM): construction and simplicity probability. Uniform random graphs.
8. Phase transition and small world phenomenon in the IRG and in the CM. Tool: Multi-type branching process.
9. Preferential Attachment Model (PAM): construction, scale free and small world properties.
10. Perspectives I: Community structure and community detection.
11. Perspectives II: Stochastic Block Model (SBM) and reconstruction on trees.
12. Problem for solution: the spectrum of random graphs.

Learning goals	<p>Random graph theory sits at the intersection of probability, combinatorics, and graph theory, offering elegant and rigorous methods to study complex networks. These methods provide insights into both real-world phenomena and abstract mathematical structures.</p> <p>The aim of this mini-course is to equip PhD students with a rigorous understanding of both the theoretical and applied aspects of random graphs as models for complex networks. Upon completion, students are expected:</p> <ul style="list-style-type: none">• to achieve a solid understanding of fundamental concepts in random graph theory, including classical random graph models and properties relevant to real-world networks;• to be able to implement the main techniques involved in the study of random graphs, including probabilistic methods, combinatorial tools, and analytical methods;• to gain insights into advanced topics, such as problems in community detection or characterizing the spectrum of random graphs, and to develop the skills necessary to understand scientific papers on these subjects.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	Basic knowledge of probability theory: discrete random variables, finite and countable probability spaces, convergence theorems (law of large number, central limit theorem).
Examination methods (if applicable)	Seminar on a paper



Suggested readings

1. R. van der Hofstad. Random graphs and complex networks. Vol. 1. Cambridge Series in Statistical and Probabilistic Mathematics, [43]. Cambridge University Press, Cambridge, 2017. (available on the author webpage)
2. R. van der Hofstad. Random graphs and complex networks. Vol. 2. Cambridge Series in Statistical and Probabilistic Mathematics, [54]. Cambridge University Press, Cambridge, 2024. (available on the author webpage)
3. A. Frieze, M. Karoński. Introduction to random graphs. Cambridge University Press, Cambridge, 2016. (available on the author webpage)
4. R. van der Hofstad. Stochastic processes on random graphs. Lecture notes for the 47th Summer School in Probability Saint-Flour, 2017. (available on the author webpage)
5. E. Abbe. Community Detection and Stochastic Block Models: Recent Developments. *Journal of Machine Learning Research*, 18(177), 86 pp, 2017.

Additional information



Course unit English denomination	Topics in the Calculus of Variations
SS	MATH-03/A
Teacher in charge (if defined)	Caravenna Laura
Teaching Hours	24
Number of ECTS credits allocated	4
Course period	November 2025
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<p>The calculus of variations is a cornerstone of mathematical analysis and optimization, focusing on finding functions that minimize or maximize certain quantities, typically expressed as integrals. This theory underpins much of modern physics and engineering, providing the mathematical framework for principles like the least action in mechanics and the optimal shapes and configurations in structural design. It has broad applications, from determining geodesics and surfaces of minimal area to optimizing control systems and studying the behaviour of complex systems described by partial differential equations. In addition to its classical uses, calculus of variations has fueled advances in fields like materials science, image processing, and machine learning, where problems often require identifying optimal configurations or shapes.</p> <p>Optimal transport theory is a relatively new branch of the calculus of variations. The original question involves finding the most efficient ways to move distributions of mass or probability from one configuration to another, while minimizing a given cost function. Initially formulated by Gaspard Monge in 1781 and later generalized by Leonid Kantorovich in 1940-42, it has become a powerful tool both for pure mathematics and for applied problems of redistributeon and matching in economics, physics, data science, and beyond.</p> <p>The first part of the course covers foundational aspects. As a warm-up, I will introduce one-dimensional variational problems and optimality conditions like Euler-Lagrange equations through classical examples, such as the geodesic problem. I will then discuss Monge's formulation of Optimal Transport Problems and its limitations, leading to Kantorovich's relaxation of the problem: here the existence of minimizers directly follows from the direct method of the calculus of variations. I will introduce Kantorovich-Rubinstein duality, and necessary and sufficient conditions for optimality. There will be a</p>



particular focus on c-cyclical monotonicity, relating it to classical concepts in convex analysis that it generalizes. I will then discuss the problem of existence of optimal maps with a special focus on Brenier's theorem for the quadratic cost function. After this introductory part, I will select applications of optimal transport, also depending on the interest of the audience. Possible choices include: connection with the Monge-Amp`ere equation, Wasserstein distances and their properties, curves in Wasserstein spaces and their relation to the continuity equation, geodesics, Benamou-Brenier formula, characterization of AC curves in Wasserstein spaces, introduction to gradient flows in metric spaces and to the JKO minimization scheme for some evolution equations, price equilibria in economic models.

Learning goals	With the first part of the course students will learn the foundational aspects in the Calculus of Variations. The second part will allow them to master more specialized tools from the branch of optimal transport in their applications, also to some evolution PDEs.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	Real analysis, some notions of basic PDEs and some functional analysis are welcome, for instance, chapters 1, 3, 4, 8, and 9 of Brezis' book on functional analysis. The main required tools will be recalled during the course.
Examination methods (if applicable)	Oral exam, based either on a problem set or on a research paper
Suggested readings	<p>Notes from lectures will be available. Relevant books for consultation are</p> <ul style="list-style-type: none">• A. Figalli, F. Glaudo: An Invitation to Optimal Transport, Wasserstein Distances & Gradient Flows, 2022• L. Ambrosio, E. Bru`e and D. Semola: Lectures on Optimal Transport, Springer, 2022• F. Santambrogio: Euclidean, Metric, and Wasserstein Gradient Flows: an overview, Bulletin of Mathematical Sciences, available online, 2017• F. Santambrogio: Optimal Transport for Applied Mathematicians, Birkhauser, 2015• L. Ambrosio, N. Gigli: A User's Guide to Optimal Transport, 2012• L. Ambrosio, N. Gigli, G. Savar`e: Gradient Flows in Metric Spaces and in the Space of Probability Measures, Birkhauser, 2005• C. Villani: Topics in Optimal Transportation, American Mathematical Society, 2003

Additional information



Course unit English denomination	The Drinfeld double of a finite group
SS	MATH-02/A – MATH-02/B
Teacher in charge (if defined)	Carnovale Giovanna
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	January 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<ul style="list-style-type: none">Basic notions on representations and characters;Hopf algebras and tensor products of representations. Quasitriangular Hopf algebras and the quantum Yang-Baxter equation;The different realizations of the Drinfeld double $D(G)$ of a group G;Different realizations of the representations of $D(G)$;The braid group; knot and link invariants from representations of $D(G)$;Mapping class groups: the case of the torus, and representations of $SL_2(\mathbb{Z})$ obtained from $D(G)$;Fourier transforms for G and $D(G)$; Verlinde formula for the decomposition of the tensor product of representations of $D(G)$Cibils and Rosso's classification of path algebras with a Hopf algebra algebra structure.
Learning goals	The goal of the course is to offer a glimpse of the Drinfeld double of a finite group and some of its applications in representation theory and topology. It should serve as a tool to see how changing point of view on the same mathematical object can lead to unexpected results. Expected knowledge, abilities and competences We expect that through the rich example of $D(G)$, the participants will acquire familiarity with standard ideas from Hopf algebra theory, such as representations, tensor products, braidings, their potential applications in topology.
Teaching methods	Frontal lectures



Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	The course will review some of the key features of the Drinfeld double of a finite group, its representations, and their applications in topology, developing the theory from scratch and relying for a big part on the basic treatment in [2]. Prerequisites are: basic notions of linear algebra (including the tensor product of vector spaces) and algebra covered in a standard bachelor in mathematics. No prior knowledge of Hopf algebras or representation theory are required. Hopf algebraic tecnichalities will be kept to a minimum.
Examination methods (if applicable)	Solutions of some exercises during the course, followed by an oral discussion
Suggested readings	<ul style="list-style-type: none">[1] N. Andruskiewitsch, H.J. Schneider, On the classification of finite-dimensional pointed Hopf algebras, <i>Ann. Math.</i> 171(1), (2010), 375–417.[2] M. Broué, From Rings and Modules to Hopf Algebras. One Flew Over the Algebraist's Nest, Springer Nature Switzerland, (2024).[3] G. Carnovale, N. Ciccoli, E. Collacciani, The versatility of the Drinfeld double of a finite group, survey, Arxiv:2410.11978.[4] C. Cibils, M. Rosso, Algèbres des chemins quantiques, <i>Adv. Math.</i> 125, 171–199 (1997).[5] R. Dijkgraaf, C. Vafa, E. Verlinde, H. Verlinde, The operator algebra of orbifold models, <i>Comm. Math. Phys.</i> 123(3), 485–526, (1989).[6] V.G. Drinfel'd, Quantum groups, in: Proceedings of the I.C.M., Berkeley, (1986), American Math. Soc., 1987, 798–820.[7] T.H. Koornwinder, B. J. Schroers, J. K. Slingerland, F. Bais, Fourier transform and the Verlinde formula for the quantum double of a finite group, <i>Journal of Physics A Mathematical and General</i> 32(48), 8539–8549, (1999).[8] G. Lusztig, Characters of Reductive Groups over a Finite Field, Princeton University Press (1984).[9] G. Mason, The quantum double of a finite group and its role in conformal field theory. In: Groups '93 Galway/St. Andrews, 2, 405–417. London Math. Soc. Lecture Note Ser., 212, Cambridge University Press, Cambridge, (1995).
Additional information	<p>Introduction: In his 1986 Fields Medal paper [6], Drinfeld introduced the notion of a ring with special features nowadays called the Drinfeld double, one of the main goals being the production of solutions of the quantum Yang-Baxter equation from statistical mechanics. The construction is inspired by a similar construction on Poisson-Lie groups and requires an initial datum given by a general Hopf algebra. The case in which the starting datum is a finite group G is already extremely rich: the double $D(G)$ occurs in the work of Dijkgraaf, E. Verlinde, H. Verlinde and Vafa [5] in conformal field theory, in Lusztig's work on representations of finite groups of Lie type [8], in the study of mapping class groups of surfaces and knot and link invariants, in Verlinde's method to count morphisms from fundamental groups of surfaces to a given group G, [9], in Andruskiewitsch and Schneider's program for the classification of Hopf algebras [1], in Cibils and Rosso's classification of path algebras with a</p>



Hopf algebra structure, [4]. It is usually studied through its representations, that is, through the different ways in which we can see the elements of $D(G)$ as endomorphisms of a given vector space. Representations for $D(G)$ can be interpreted in different ways: for example their geometric interpretation in terms of vector bundles lead to the non-abelian Fourier transform in [8]. Verlinde provided a striking formula of its fusion rules (decomposition of tensor products of representations) in terms of group theoretical data making use of conformal field theory only [9]: an algebraic proof of this formula can be given in terms of Fourier transforms on $G \times G$, [7]. Several further applications and interpretations of the representations of $D(G)$ are listed in the survey [3].



Course unit English denomination	Stochastic optimal control
SS	MATH-03/B
Teacher in charge (if defined)	Alekos Cecchin, Markus Fischer
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	February 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<p>Introduction to the classical theory of stochastic control problems with some motivating example from economics and finance. These problems consist in minimizing a cost in which the state variable is given by a controlled stochastic differential equation driven by a Brownian motion. The course will cover the following topics:</p> <ul style="list-style-type: none">• Dynamic programming principle: value function, Hamilton-Jacobi-Bellman equation, verification theorem, solutions of second order fully nonlinear PDEs;• Backward stochastic differential equations: representation of the value function for the weak formulation, equivalence of strong and weak formulation, necessary conditions for optimality given by the stochastic Pontryagin's maximum principle, relation with dynamic programming equation;<ul style="list-style-type: none">• Linear-Quadratic-Gaussian optimal control problems. Applications to economic and financial models..
Learning goals	Introduce the classical tools to analyze stochastic optimal control problems, such as dynamic programming, Pontryagin maximum principle, Backward SDEs, and then use these methods to study some applications.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



Available for PhD
students from other
courses

Yes
 No

Prerequisites
(not mandatory)

Basic knowledge of stochastic calculus (Brownian motion, stochastic differential equations, filtrations, martingales, ...), as presented, for example, in the course on stochastic analysis of the master degree. Some concepts will be recalled during the course.

Examination methods
(if applicable)

Oral presentation of a research paper related to the topics covered in the course, based on student's interest.

Suggested readings

Additional information



Course unit English denomination	Nonholonomic Mechanical Systems
SS	MATH-04/A
Teacher in charge (if defined)	Francesco Fassò
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	January 2026 (TBC)
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	Nonholonomic constraints. Distributions and Frobenius theorem. Ideal constraints and D'Alembert principle. The equations of motion for linear and nonlinear constraints. The role and structure of the reaction forces. Basic examples of nonholonomic mechanical systems. First integrals: energy, momenta, the nonholonomic Noether theorem. Based on the interest of the participants and on the time availability, one or more of the following topics might be covered: (non)existence of conserved measures; reduction under symmetry; integrability; control and trajectory planning of nonholonomic systems.
Learning goals	The aim of the course is to provide a basic, though solid, knowledge of the geometric structure and of the dynamics of nonholonomic mechanical systems, leading the students to the level of understanding the current literature.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	Prerequisites are basic notions of classical mechanics (Lagrangian mechanics), of the qualitative theory of ODEs and of analysis and



differential geometry. More advanced topics (e.g., Frobenius theorem, Lie groups actions) will be reviewed.

Examination methods (if applicable)	Verification of the comprehension and knowledge of the core topics covered in the course through a colloquium and/or the presentation of specific topics studied individually.
Suggested readings	<ol style="list-style-type: none">1. Lecture notes will be prepared and made accessible to the students during the course.2. L. Garcia-Naranjo, <i>Geometry and dynamics of nonholonomic systems</i>. Lecture Notes for a course given in this Doctoral School in 2021.3. Ju. I. Neimark and N.A. Fufaev, <i>Dynamics of Nonholonomic Systems</i> (AMS, 1972).4. F. Bullo and A.D. Lewis, <i>Geometric Control of Mechanical Systems</i> (Springer, 2004).5. R. Cushman, J.J. Duistermaat and J. Snyatnicki, <i>Geometry of Nonholonomically Constrained Systems</i> (World Scientific, 2010).6. A. Bloch, <i>Nonholonomic Mechanics and Control</i> (Springer, 2015).
Additional information	<p>Introduction: In mechanics, a nonholonomic constraint is a restriction on the possible velocities of a holonomic system without restricting its possible configurations. Examples are systems of rigid bodies whose contact points are constrained to have a preassigned velocity and the possibility to manoeuvre a car into parallel parking despite the fact that the wheels cannot move transversally. Nonholonomic mechanics is very different from Lagrangian mechanics because the equations of motion do not come from a variational principle. Many properties of the dynamics are still not completely understood and the subject is an active field of research, which is of interest in various areas of Mathematics and Engineering. The aim of the course is to give an introduction to the subject, focussing mostly on the dynamical aspects and presenting the students to recent progress and open questions in the field.</p> <hr/>



Course unit English denomination	Geometric aspects of PDEs
SS	MATH-03/A
Teacher in charge (if defined)	Fogagnolo Mattia, Franceschi Valentina
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	March 2026 (TBC)
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<p>In this course we deal with some fundamental properties of basic elliptic PDEs, and build on them to discuss powerful results in the geometric analysis and regularity theory of submanifolds. The techniques and the presentation are suited to be applied in more general geometries and to more general equations. After recalling some basics on the geometry of submanifolds and the regularity theory for elliptic pdes, the topics treated will include:</p> <ul style="list-style-type: none">• Sharp gradient bounds for solutions to Laplace equations, leading in turn to the characterization of spheres as the only closed surfaces with constant mean curvature (Alexandrov theorem). This result and its proof will then be compared with Serrin's overdetermined problem.• Regularity of solutions to elliptic PDEs, minimal graphs and regularity of sets with bounded mean curvature. Monotonicity formula for minimal surfaces and Allard's Theorem.• Almgren's frequency function and estimates of the critical set of harmonic functions, in connection with the monotonicity formula for stationary submanifolds.
Learning goals	The course aims at providing the attendees some deep connections among fundamental properties of elliptic PDEs and prototypical problems in geometric analysis.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	Basics in PDEs, calculus of variations, geometry of submanifolds.



Examination methods (in applicable)	Seminar about a research paper in the topic.
Suggested readings	<p>W. K. ALLARD On the first variation of a varifold, Ann. of Math., 1972.</p> <p>E. BOMBIERI, E. DE GIORGI, M. MIRANDA Una maggiorazione a priori relativa alle ipersuperficie minimali non parametriche, ARMA. 1969.</p> <p>X. FERNANDEZ-REAL, X. ROS-OTON Regularity Theory for Elliptic PDEs, EMS Press, 2022.</p> <p>D. GILBARG, N. TRUDINGER Elliptic Partial Differential Equations of Second Order, Springer, 1997.</p> <p>A. NABER, D. VALTORTA Volume Estimates on the Critical Sets of Solutions to Elliptic PDEs, CPAM. 2017.</p> <p>R. C. REILLY Mean curvature, the Laplacian, and soap bubbles, American Mathematical Monthly, 1982.</p> <p>Y. TONEGAWA Brakke's Mean Curvature Flow An Introduction Springer, 2019.</p> <p>X.-J. WANG Interior gradient estimates for mean curvature equations, Math. Z., 1998.</p> <p>B. WHITE A local regularity theorem for mean curvature flow, Ann. of Math., 2005.</p>
Additional information	



Course unit English denomination	Lie Groups and Symmetry
SS	MATH-04/A
Teacher in charge (if defined)	Luis C. García-Naranjo
Teaching Hours	24
Number of ECTS credits allocated	4
Course period	November 2025
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	Lie groups and their differential and group structures (left and right trivializations, Lie algebra of a Lie group, homomorphisms, exponential map, (co)adjoint action), structure of compact Lie groups (maximal tori, Weyl chambers); classical matrix groups and their properties; relationship between Lie groups and Lie algebras, Lie's Theorems and the Baker-Campbell-Hausdorff formula; differentiable actions of Lie groups on manifolds, quotient spaces (for proper actions), Palais slice theorem, invariant vector fields; reduction of invariant vector fields; applications to ODEs with symmetry (relative equilibria and relative periodic orbits, connection with Floquet theory, reduction and reconstruction, integrability).
Learning goals	The course aims at providing an introduction to the theory of Lie groups and their actions, which is a topic of broad interest in several areas of Mathematics and applications. After covering the fundamentals of the subject, the course will provide some examples of use of Lie groups in the study of ODEs with symmetry.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No



Prerequisites Basic knowledge of differential geometry. The course is addressed to all
(not mandatory) students.

Examination methods Oral examination on the topics covered during the course.
(if applicable)

Suggested readings

1. J.J. Duistermaat, J.A.C. Kolk, Lie Groups. (Springer, 2000).
2. Baker, Matrix groups. An introduction to Lie group theory. (Springer, 2002)
3. J. Lee, Introduction to Smooth manifolds. 2nd edition. (Springer, 2013)
4. R. Cushman, J.J. Duistermaat and J. Śniatycki, Geometry of Nonholonomically Constrained Systems. (World Scientific, 2010).

Additional information



Course unit English denomination	Graphs, algebras and representations
SS	MATH-02/A
Teacher in charge (if defined)	Daniel Labardini-Fragoso, Jorge Vitória
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	November 2025
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<ul style="list-style-type: none">Quivers, path algebras, quotients of path algebras and their representations.Modules vs. Representations.Basic properties of algebras coming from graphs and their representations.Some classes of algebras: finite-dimensional algebras; Leavitt path algebras; Jacobian algebras of quivers with potentials; incidence algebras of posets.Elements of the representation theory of one of the preceding classes:<ul style="list-style-type: none">projective, injective and simple representations;combinatorial and homological properties;categorical equivalences;classification results.
Learning goals	At the end of the course, students will be able to: <ul style="list-style-type: none">Identify basic structural properties of algebras coming from graphs and their representations;Understand some links between the combinatorics of a quiver and the representation theory of the corresponding path algebra (and its quotients);Learn standard (combinatorial, homological, categorical or geometric) techniques in the representation theory of some classes of algebras;
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



Available for PhD
students from other
courses

Yes
 No

Prerequisites
(not mandatory)

Students following this course should have followed courses in linear algebra and undergraduate abstract algebra (namely an introduction to rings). A basic knowledge of categories and functors is useful but not required.

Examination methods
(if applicable)

The exam will consist on a seminar covering a part of a research paper related to the course.

Suggested readings

- Abrams, G., Ara, P. and Molina, M.S., Leavitt Path Algebras, Lecture Notes in Mathematics 2191, Springer (2017).
- Assem, I., Skowronski, A. and Simson, D., Elements of the Representation Theory of Associative Algebras: Techniques of Representation Theory, Cambridge University Press (2006).
- Derksen, H., Weyman, J. and Zelevinsky, A., Quivers with potentials and their representations I: Mutations, Selecta Math. 14 (2008), no. 1, 59–119.
- Rota, G., On the foundations of combinatorial theory. I. Theory of M\"obius functions, Z. Wahrscheinlichkeitstheorie und Verw. Gebiete (1964), 340–368.

Additional information



Course unit English denomination	Intersection Theory
SS	MATH-02/B
Teacher in charge (if defined)	Jakob Scholbach
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	February 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<ul style="list-style-type: none">Chow groups, including higher Chow groupsK-theoryCharacteristic classesThe theorem of Grothendieck-Riemann-RochIntroduction to motivic sheaves, six functor formalisms
Learning goals	The aim of the course is to introduce the students to intersection theory and to give a first idea of the theory of motivic sheaves.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	Algebraic geometry
Examination methods (if applicable)	There will be an oral exam at the end of the course.
Suggested readings	<ol style="list-style-type: none">Eisenbud and Harris: "3264 and all that—a second course in algebraic geometry."Fulton: "Intersection theory"



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SCIENZE MATEMATICHE

3. Cisinski and Déglise: “Triangulated categories of motives”

Additional information



Course unit English denomination	Generic Structures in PDEs, Control, and Games
SS	MATH-03/A
Teacher in charge (if defined)	Khai T. Nguyen
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	May 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<ul style="list-style-type: none">Controlled scalar balance laws: Transversality theorem, generic regularity properties and quantitative estimate on total number of shocksThe Bolza problem: Existence of optimal solutions, Pontryagin's Maximum Principle, and a priori estimatesLipschitz continuity of generalized monotone operators and the ε-entropy of solution setsNecessary conditions for conjugate points and generic uniqueness for optimal solutionsSharp quantitative estimate for critical sets and zeroes of multivariable polynomialsGeneric properties of first order mean field games
Learning goals	This course is to explore foundational and advanced topics in nonlinear partial differential equations, optimal control, and mean field games. We will focus on generic regularity, transversality, shock formation, and quantitative properties of solution sets in both analytical and applied contexts.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No



Prerequisites (not mandatory)	Analysis, linear algebra and measure theory
Examination methods (if applicable)	Oral presentation of a research paper
Suggested readings	<ul style="list-style-type: none">• A. Bressan and B. Piccoli, Introduction to the Mathematical Theory of Control, AIMS Series in Applied Mathematics, Springfield Mo. 2007.• A. Bressan and K. T. Nguyen, Generic properties of mean field games, <i>Dynamic Games Appl.</i> 13 (2023), 750–782.• A. Bressan, M. Mazzola, and K.T. Nguyen, Generic uniqueness and conjugate points for optimal control problems, Arxiv: https://arxiv.org/abs/2501.10572• A. Bressan and K.T. Nguyen, Generic solutions to controlled balance laws Arxiv: https://arxiv.org/abs/2410.20032• A. Murdza and K. T. Nguyen, A quantitative version of the transversality theorem, <i>Communications in Mathematical Sciences</i> 21 (2023), no. 5 1302-1320• A. Murdza and K. T. Nguyen, A sharp quantitative estimate of critical sets Arxiv: https://arxiv.org/abs/2405.17107• M. Golubitsky and V. Guillemin, <i>Stable Mappings and their Singularities</i>. SpringerVerlag, New York, 1973.

Additional information



Course unit English denomination	Advanced Monte Carlo methods with applications to filtering theory
SS	MATH-03/B, STAT-04/A
Teacher in charge (if defined)	Pierre Del Moral
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	May 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	<ul style="list-style-type: none">• PART 1 [4h] - Introduction: the optimal filtering problem; linear and non-linear filtering problems; the Bayesian framework; Kalman filter and extensions; numerical methods for filtering.• PART 2 [6h] - Linear Monte Carlo methods: Markov chain Monte Carlo methods; numerics for signal processing: Kalman filters, backward smoothing, hidden Markov chains.• PART 3 [6h] - Particle filtering and sequential Monte Carlo methods: introduction, computational efficiency, implementation challenges and recent applications.
Learning goals	<p>This course will cover topics in the general area of Monte Carlo methods and their application domains, with a special emphasis on numerical methods for stochastic filtering and signal processing. The topics include Markov chain Monte Carlo (MCMC) and Sequential Monte Carlo methods (SMC), as well as branching and interacting particle methodologies. The lectures cover discrete and continuous time stochastic models, starting from traditional sampling techniques (perfect simulation, Metropolis-Hastings, and Gibbs-Glauber models) to more refined methodologies such as gradient flows diffusions on constraint state space and Riemannian manifolds, ending with the more recent and rapidly developing Branching and mean field type Interacting Particle Systems techniques. The final part of the lectures will focus on particle methods for filtering and covers forward/backward particle filters, extended and Ensemble Kalman filters and unscented Kalman filters.</p> <p>The course offers a pedagogical introduction to the theoretical foundations of these advanced stochastic models, combined with a series of concrete illustrations taken from different application domains. The applications considered in these lectures will range from Bayesian statistical learning (hidden Markov chain, statistical machine learning), risk analysis and rare</p>



event sampling (mathematical finance, and industrial risk assessment), operation research (global optimization, combinatorial counting and ranking), advanced signal processing (stochastic nonlinear filtering and control, and data association and multiple objects tracking), computational and statistical physics (Feynman-Kac formulae on path spaces, molecular dynamics, Schrödinger's ground states, Boltzmann-Gibbs distributions, and free energy computation). Approximately the first half of the course will be concerned with linear type Markov chain Monte Carlo methods, and the second part to nonlinear particle type methodologies, including interacting diffusions, interacting jump processes and genealogical tree based samplers.

A list of topics intended to be covered is attached.

Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	Probability and stochastic calculus
Examination methods (if applicable)	Seminar on a relevant paper
Suggested readings	Self-contained and detailed lecture notes for the course will be provided. Other textbooks which can be useful for supplemental reading are: References: <ul style="list-style-type: none">• Stochastic Processes: From Applications to Theory. P. Del Moral, & S. Penev Chapman and Hall/CRC (2017).• Mean field simulation for Monte Carlo integration. P. Del Moral. Chapman & Hall/CRC Monographs on Statistics & Applied Probability (2013).• Feynman-Kac formulae. Genealogical and interacting particle approximations. P. Del Moral. Springer New York. Series: Probability and Applications (2004).• Fundamentals of Stochastic Filtering. A. Bain and D. Crisan. Springer, Stochastic Modelling and Applied Probability, Vol. 60 (2009).• Inference in Hidden Markov Models. O. Capp'e, E. Moulines, and T. Ryden. Springer series in Statistics (2005).

Additional information



Course unit English denomination	An introduction to free boundary problems
SS	MATH-03/A
Teacher in charge (if defined)	Guido De Philippis
Teaching Hours	16
Number of ECTS credits allocated	3
Course period	January 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	The course will introduce the basic existence and regularity theory for solutions to the obstacle and Bernoulli problem. If time allows the structure of singularities will also be investigated.
Learning goals	Goal of the course will be to present basic techniques in the study of free boundary problems, this will be done by studying "prototypical" problems like the Obstacle Problem and the Bernoulli Problem.
Teaching methods	Frontal lectures
Course on transversal, interdisciplinary, transdisciplinary skills	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	Some exposition to basic PDE (mostly basic properties of harmonic functions) and to Sobolev spaces (Sobolev/Poincarè inequalities, trace theorems,...) is advised.
Examination methods (if applicable)	Examination will be based on students presentation
Suggested readings	<ul style="list-style-type: none">• L. A. Caffarelli}, The obstacle problem. Rome: Accademia Nazionale dei Lincei; Pisa: Scuola Normale Superiore (1998; Zbl 1084.49001)



- L. A. Caffarelli}, J. Fourier Anal. Appl. 4, No. 4--5, 383--402 (1998; Zbl 0928.49030)
- B. Velichkov}, Regularity of the one-phase free boundaries. Cham: Springer; Bologna: Unione Matematica Italiana (UMI) (2023; Zbl 1558.35007)

Additional information



Course unit English denomination	Bayesian Machine Learning
SS	INF/04
Teacher in charge (if defined)	Giorgio Maria Di Nunzio
Teaching Hours	20
Number of ECTS credits allocated	4 Note: credits recognised for PhD Students in Mathematical Sciences: 3
Course period	February – March 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input type="checkbox"/> Yes (% minimum of presence) <input checked="" type="checkbox"/> No
Course unit contents	The course on Bayesian Machine Learning aims to introduce students to Bayesian reasoning and its application to common machine learning problems such as classification and regression. It covers key concepts including the mathematical framework of supervised and unsupervised learning, Bayesian decision theory with a focus on classification techniques like minimum-error-rate and decision surfaces, and estimation methods such as Maximum Likelihood Estimation, Expectation Maximization, Maximum A Posteriori, and Bayesian approaches. Additionally, the course explores graphical models, including Bayesian networks and two-dimensional visualization, and concludes with methods for evaluating model accuracy. A graphical tool will be developed to analyze the assumptions underlying Bayesian methods in these contexts.
Learning goals	The learning goals of the course on Bayesian Machine Learning are: understand the fundamentals of Bayesian reasoning and how they apply to classical machine learning problems such as classification and regression; analyze the assumptions of Bayesian approaches in machine learning by developing and utilizing a graphical analysis tool; gain familiarity with graphical models, including the construction and interpretation of Bayesian networks and two-dimensional visualizations; critically assess the pros and cons of Bayesian methods compared to other approaches in machine learning; evaluate the performance of machine learning models** using various accuracy measures.
Teaching methods	The course on Bayesian Machine Learning will use a combination of flipped-classroom methods, slides, and Python Jupyter notebooks to support both theoretical understanding and practical skills. Slides will introduce key topics, with in-class time dedicated to collaborative problem-solving, and hands-on learning using Jupyter notebooks with live demonstrations and visualizations of Bayesian concepts.



Course on transversal, interdisciplinary, transdisciplinary skills	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	None
Examination methods (if applicable)	Participation and interaction in course activities. Presentation of a case study (scientific article) or collaborative work on a research topic relevant to the course.
Suggested readings	<p>[1] J. Kruschke, Doing Bayesian Data Analysis: A Tutorial Introduction With R and Bugs, Academic Press 2010</p> <p>[2] Christopher M. Bishop, Pattern Recognition and Machine Learning (Information Science and Statistics), Springer 2007</p> <p>[3] Richard O. Duda, Peter E. Hart, David G. Stork, Pattern Classification (2nd Edition), Wiley-Interscience, 2000</p> <p>[4] Yaser S. Abu-Mostafa, Malik Magdon-Ismail, Hsuan-Tien Lin, Learning from Data, AMLBook, 2012 (supporting material available at http://amlbook.com/support.html)</p> <p>[5] David J. C. MacKay, Information Theory, Inference and Learning Algorithms, Cambridge University Press, 2003 (freely available and supporting material at http://www.inference.phy.cam.ac.uk/mackay/)</p> <p>[6] David Barber, Bayesian Reasoning and Machine Learning, Cambridge University Press, 2012 (freely available at http://web4.cs.ucl.ac.uk/staff/D.Barber/pmwiki/pmwiki.php?n=)</p> <p>[7] Kevin P. Murphy, Machine Learning: A Probabilistic Perspective, MIT Press, 2012 (supporting material http://www.cs.ubc.ca/~murphyk/MLbook/)</p> <p>[8] Richard McElreath, Statistical Rethinking, CRC Presso, 2015 (supporting material https://xcelab.net/rm/statistical-rethinking/)</p>
Additional information	<p><i>Courses in collaboration with the Doctoral School in "Information Engineering"</i></p> <p>https://www.unipd.it/en/phd/information-engineering</p>



Course unit English denomination	Introduction to Modern Cryptography
SS	INGINF05 - MAT/05
Teacher in charge (if defined)	Alessandro Languasco
Teaching Hours	24
Number of ECTS credits allocated	5 Note: credits recognised for PhD Students in Mathematical Sciences: 3
Course period	First semester
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input checked="" type="checkbox"/> Yes (75% minimum of presence) <input type="checkbox"/> No
Course unit contents	First definition of a cryptosystem. Some historical examples. Fundamental crypto algorithms. Shannon's perfect cipher. A review about symmetric methods (historical ones, DES, AES). Asymmetric methods based on primality/factoring and discrete log problems. Known attacks to some of the most used public key cryptosystems. How to use a public key system to build a digital signature algorithm. Digital Signatures with RSA and discrete log. Authentication protocols (Kerberos, Needham-Schroeder) and public key systems. Key exchange in three steps (Diffie-Hellman key exchange protocol), secret splitting, secret sharing, secret broadcasting, timestamping.
Learning goals	We present some of the main features about what a Modern Cryptosystem is. In particular we will focus on showing the internal characteristics of some of the now used public key cryptosystems. We will overview the methods based on the primality/factorization and on the discrete logarithm problems. The focus will be on the actual implementation and its feasibility in terms of both time and space, while taking care of the needed mathematical concepts (congruences, finite fields) and explaining them along the course as needed. As a final topic, we will show how to use a public key system in an authentication/identification protocol. The goal of the course will be to evaluate pros and cons of the cryptographic choices performed in designing such protocols.
Teaching methods	In class; us
Course on transversal, interdisciplinary, transdisciplinary skills	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No



Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	None
Examination methods (if applicable)	A seminar on a related topic. For example (but on others of common interest we can agree upon): The Secure Hash Algorithm (SHA); other hash algorithms; primality algorithms; factoring algorithms; discrete log algorithms; homomorphic cryptography; elliptic curves cryptography; compression and hash functions; probabilistic cryptography; digital currencies, electronic voting.
Suggested readings	<p>Books:</p> <ol style="list-style-type: none">1. Languasco-Zaccagnini, "Manuale di Crittografia", Hoepli, 2015.2. Knospe, "A course in Cryptography", AMS, 2019.3. Schneier, "Applied Cryptography, Protocols, Algorithms, and Source Code in C", Wiley, 1993.
Additional information	<p><i>Courses in collaboration with the Doctoral School in "Information Engineering"</i></p> <p>https://www.unipd.it/en/phd/information-engineering</p>



Course unit English
denomination

Generative Artificial Intelligence: foundations and recent trends

SS INF/03

Teacher in charge
(if defined)

Simone Milani

Teaching Hours 20

Number of ECTS credits
allocated 4

Note: credits recognised for PhD Students in Mathematical Sciences: 3

Course period November-December 2026

Course delivery method

In presence
 Remotely
 Blended

Language of instruction English

Mandatory attendance

Yes (70% minimum of presence)
 No

Course unit contents

Introduction to Generative AI and strategies

- Fundamentals, basics, fields of applications, open issues and problems.
- Example of generative AI applications.

Bringing randomness into neural networks: the Variational Autoencoder.

- Basic principles: regularizing an AE, statistical characterization, operation implementation.

Becoming adversarial: from adversarial neural networks to generative adversarial networks (GANs).

- Network training as a non-cooperative game.
- Convergence to equilibrium. Stability points.
- Vanishing gradients, convergence problems, mode collapse.
- Evaluating and optimizing GANs
- Other kinds of GANs.

Detecting a GAN

- GAN-revealing footprints: physical, noise, motion-related, signal-related, statistical. Improving quality by composite loss function.

Overfitting a network.

- Building a neural implicit representation (NIR).
- Creating an overfitted networks: convergence issues, initialization, quantization and compression of network weights.
- Entropy layers versus classical quantization+coding.



Going iterative: diffusion models.

- Basic definition of diffusion process: forward diffusion and reverse diffusion.
- Diffusion process as Markov chains.
- Forward diffusion via stochastic differential equations. Generative reverse stochastic diffusion.
- Sampling issues.

Tips and tricks for diffusion models.

- Accelerated Sampling, Conditional Generation, and Beyond.
- A simple implementation of a diffusion model.
- Accelerated diffusion models. Variational diffusion models. Critical sampling. Progressive distillation. Conditional diffusion models. Latent diffusion models.

Application of diffusion models.

- Image Synthesis, Text-to-Image, Controllable Generation, Image Editing, Image-to-Image, Super-resolution, Segmentation, Video Synthesis, Medical Imaging, 3D Generation.

Combining transformers into diffusion models: diffusion transformers.

- Basics principles of transformers.
- Attention layers. Positional encoding. Application of transformers to DM.
- The GLIDE architecture.
- Application to LLMs.

Learning goals	The course will introduce fundamental strategies in Generative AI overviewing different architectures from GANs to the most recent diffusion models. Students will have the opportunity to understand the building blocks of these solutions and verify their performances, as well as their advantages and disadvantages. In the end, we will discuss a possible application of these solutions in their field of research.
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Teaching methods	Frontal lectures, moodle quizzes, demos and video tutorials
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Course on transversal, interdisciplinary, transdisciplinary skills	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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Prerequisites (not mandatory)	Previous basic knowledge on Probability, Machine Learning and Deep Learning
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Examination methods (if applicable)	Oral presentation
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Suggested readings	[1] Ian Goodfellow and Yoshua Bengio and Aaron Courville, "Deep learning", MIT Press 2016, https://www.deeplearningbook.org/
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- [2] Jonathan Ho and Ajay Jain and Pieter Abbeel, Denoising Diffusion Probabilistic Models, 2020, <https://arxiv.org/pdf/2006.11239.pdf>
- [3] Richard O. Duda, Peter E. Hart, David G. Stork, Pattern Classification (2nd Edition), Wiley-Interscience, 2000
- [4] Nichol, Alex & Dhariwal, Prafulla. (2021). Improved Denoising Diffusion Probabilistic Models. <https://arxiv.org/pdf/2102.09672.pdf>
- [5] David J. C. MacKay, Information Theory, Inference and Learning Algorithms, Cambridge University Press, 2003 (freely available and supporting material at <http://www.inference.phy.cam.ac.uk/mackay/>)
- [6] Ian Goodfellow, NIPS 2016 Tutorial: Generative Adversarial Networks, 2016, <https://arxiv.org/pdf/1701.00160.pdf>
- [7] Zhiqin Chen and Hao Zhang. 2019. Learning Implicit Fields for Generative Shape Modeling. arXiv:1812.02822 [cs] (September 2019).
- [8] Ashish Vaswani, Noam Shazeer, Niki Parmar, Jakob Uszkoreit, Llion Jones, Aidan N. Gomez, Łukasz Kaiser, Illia Polosukhin, Attention is all you need, Proc of Advances in Neural Information Processing Systems (NIPS 2017), <https://arxiv.org/pdf/1706.03762.pdf>

Additional information

Courses in collaboration with the Doctoral School in “Information Engineering”
<https://www.unipd.it/en/phd/information-engineering>



Course unit English denomination	Applied functional analysis and machine learning
SS	INF/04
Teacher in charge (if defined)	Gianluigi Pillonetto
Teaching Hours	24
Number of ECTS credits allocated	5 Note: credits recognised for PhD Students in Mathematical Sciences: 3
Course period	November-December 2026
Course delivery method	<input checked="" type="checkbox"/> In presence <input type="checkbox"/> Remotely <input type="checkbox"/> Blended
Language of instruction	English
Mandatory attendance	<input checked="" type="checkbox"/> Yes (80% minimum of presence) <input type="checkbox"/> No
Course unit contents	Review of some notions on metric spaces and Lebesgue integration: Metric spaces. Open sets, closed sets, neighborhoods. Convergence, Cauchy sequences, completeness. Completion of metric spaces. Review of the Lebesgue integration theory. Lebesgue spaces. Banach and Hilbert spaces: Finite dimensional normed spaces and subspaces. Compactness and finite dimension. Bounded linear operators. Linear functionals. The finite dimensional case. Normed spaces of operators and the dual space. Weak topologies. Inner product spaces and Hilbert spaces. Orthogonal complements and direct sums. Orthonormal sets and sequences. Representation of functionals on Hilbert spaces. Reproducing kernel Hilbert spaces, inverse problems and regularization theory: Representer theorem. Reproducing Kernel Hilbert Spaces (RKHS): definition and basic properties. Examples of RKHS. Function estimation problems in RKHS. Tikhonov regularization. Support vector regression and classification. Extensions of the theory to deep kernel-based networks: multi-valued RKHSs and the concatenated representer theorem.
Learning goals	The course is intended to give a survey of the basic aspects of functional analysis, machine learning, regularization theory and inverse problems. At the end of the course, the student will have the methodological tools to tackle various machine learning problems in both regression and classification (estimation of functions from scattered and noisy data) starting from very general hypothesis spaces.
Teaching methods	Blackboard lectures and various questions posed to students regarding previous lessons



Course on transversal, interdisciplinary, transdisciplinary skills	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Available for PhD students from other courses	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
Prerequisites (not mandatory)	The classical theory of functions of real variable: limits and continuity, differentiation and Riemann integration, infinite series and uniform convergence. Some elementary set theory and linear algebra.
Examination methods (if applicable)	Two written exams, one in the middle of the course and the other at the end
Suggested readings	<ul style="list-style-type: none">[1] G. Pillonetto, T. Chen, A. Chiuso, G. De Nicolao, L. Ljung. Regularized System Identification –learning dynamic models from data, Springer Nature 2022[2] W. Rudin. Real and Complex Analysis, McGraw Hill, 2006[3] C.E. Rasmussen and C.K.I. Williams. Gaussian Processes for Machine Learning. The MIT Press, 2006[4] H. Brezis, Functional analysis, Sobolev spaces and partial differential equations, Springer 2010[5] G. Pillonetto, A. Aravkin, D. Gedon, L. Ljung, A.H. Ribeiro and T.B. Schön, Deep networks for system identification: a Survey, eprint 2301.12832 arXiv, 2023
Additional information	<p><i>Courses in collaboration with the Doctoral School in “Information Engineering”</i></p> <p>https://www.unipd.it/en/phd/information-engineering</p>
