

Curriculum Vitae

Bálint Vető

Personal data:

Nationality: Hungarian
Born: 9th Feb, 1983, Budapest, Hungary
Family: married, three children: Helga (2015), Bettina (2017), Kristóf (2017)

Contact information:

Address: Institute of Mathematics,
Budapest University of Technology and Economics (BME)
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Education:

2011 PhD in Mathematics and Computer Science,
Budapest University of Technology, summa cum laude
Advisor: prof. Bálint Tóth
Title of thesis: Asymptotic behaviour of random walks with long memory
2006 MSc in Mathematics,
Budapest University of Technology, diploma with honours

Research interest:

probability theory, KPZ universality class, random growth models, interacting particle systems, non-intersecting random walks and processes, determinantal processes, random matrix theory self-intersecting random walks and processes, random walks with long memory, “true” self-avoiding walk stochastic modelling in financial mathematics

Positions:

Sep 2018– associate professor, Department of Stochastics, BME
Jul 2012–Aug 2018 assistant professor, Department of Stochastics, BME
(on unpaid leave between Jul 2012–Aug 2016)
Oct 2013–Aug 2016 Postdoctoral fellow of the Hungarian Academy of Sciences
hosted at the MTA–BME Stochastics Research Group
Nov 2012–Sep 2013 Humboldt postdoctoral fellow, Bonn University
(mentor: prof. Patrik Ferrari)
Oct 2011–Oct 2012 postdoctoral fellow, Hausdorff Center for Mathematics, Bonn
(mentor: prof. Patrik Ferrari)
Jan–Sep 2011 research assistant, MTA–BME Stochastics Research Group
Jan–Aug 2010 research assistant, MTA–BME Stochastics Research Group

Other professional activity:

- participant of the Morgan Stanley – BME Financial Innovation Centre project *Weighted Monte Carlo Methods for Finance*, 2010–2011

Honours and scholarships:

- Bolyai+ Research Scholarship of the New National Excellence Program, 2018–2019
- Postdoctoral Scholarship of the National Research, Development and Innovation Office (NKFI), 2017–2020
- Postdoctoral Scholarship of the New National Excellence Program, 2016–2017
- János Bolyai Research Scholarship of the Hungarian Academy of Sciences, 2015–2019 (suspended for 10 months in 2016–2017)
- Paul Erdős Scholarship for Young Researchers, 2014
- Postdoctoral Fellowship of the Hungarian Academy of Sciences, awarded twice: 2013–2015 and 2015–2016
- Humboldt Research Fellowship for Postdoctoral Researchers, 2012–2013
- Junior Research Fellowship, Erwin Schrödinger Institute, Vienna, 2008
- Scholarship of the Hungarian Republic, awarded twice: 2004 and 2005
- First Prize, National Scientific Students' Conference, Hungary, 2005
- Gábor Dénes Prize of Scientific Students' Conference, Hungary, 2004

Conference and seminar talks:

- Large Scale Stochastic Dynamics, Oberwolfach, Germany, Nov 2016
- Stochastic seminar, Institute of Science and Technology, IST Austria, May 2015
- Department seminar, Central European University, Budapest, Jan 2015
- 37th Conference on Stochastic Processes and their Applications, Buenos Aires, Argentina, July 2014
- 11th German Probability and Statistics Days, Ulm, March 2014
- Advanced School and Workshop on Random Matrices and Growth Models, Trieste, September 2013
- **invited speaker** 36th Conference on Stochastic Processes and their Applications, Boulder, CO, July 2013
- European Meeting of Statisticians, Budapest, July 2013
- Stochastics seminar, University of Wisconsin, Madison, WI, May 2013
- Stochastics seminar, Leiden University, November 2012
- Analysis seminar, Leuven University, October 2012
- Workshop on Scaling Limits in Models of Statistical Mechanics, Oberwolfach, September 2012
- Stochastics seminar, Technical University Munich, November 2011
- Stochastics seminar, Bonn University, January 2011 and November 2011
- poster, Workshop on Combinatorics and Analysis in Spatial Probability, EURANDOM, Eindhoven, December 2010
- Stochastics seminar, Tübingen University, January 2010
- Berlin–Zürich Summer School, Chorin, September 2009
- **invited speaker**, 27th European Meeting of Statisticians, Toulouse, July 2009
- Workshop on Combinatorics and Statistical Physics, Erwin Schrödinger Institute, Vienna, May 2008

Conferences, visits:

- Qualitative Methods in KPZ Universality, CIRM, Marseille, France, 2017
- Beta Ensembles: Universality, Integrability, and Asymptotics, Banff, Canada, 2016
- Probability and asymptotic analysis in strongly coupled systems, Bonn, Germany, 2016
- Random Interfaces and Integrable Probability, Florence, Italy, 2015
- Advances in Probability: Integrability, Universality and Beyond, Oxford, UK, 2014
- Laplacians, Random Walks, Bose Gas, Quantum Spin Systems, Leverhulme workshop, Bristol, UK, 2014
- Probability, Analysis and Dynamics, Bristol, UK, 2014
- Random Walks: Crossroads and Perspectives, Budapest, Hungary, 2013

- Random Matrices Workshop, Bonn, Germany, 2012
- Interacting particle systems, growth models and random matrices workshop, Warwick, UK, 2012
- **teaching assistant**, 2011 School on Mathematical Statistical Physics, Prague, Czech Republic, 2 weeks, 2011
- La Pietra Meeting, Florence, Italy, 2011
- research visit, Tübingen, Germany, 2 weeks, 2010
- New random geometries, workshop, Bath, UK, 2009
- **teaching assistant**, Zürich–Berlin Summer School, Chorin, Germany, 1 week, 2009
- **junior research fellow**, Erwin Schrödinger Institute, Vienna, Austria, 5 months, 2008
- IAS/Park City Mathematics Institute Summer Session in statistical physics, Park City, UT, USA, 3 weeks, 2007
- Random Graphs and Complex Networks, EURANDOM workshop, Eindhoven, Netherlands, 2007
- French–Hungarian student exchange program, École Normale Supérieure, Paris, France, 2 weeks, 2005
- CEEPUS Summer School, Hradec Králové, Czech Republic, 2 weeks, 2003

Organization activity:

- co-organizer of the conference “Stochastics and Interactions”, Budapest, July 2015
- organizer of a contributed session “Interacting particle systems” on the 29th European Meeting of Statisticians, Budapest, July 2013

Referee:

- AMS Mathematical Reviews – reviewer
- Invent. Math.
- Ann. Probab.
- Probab. Theory Related Fields
- Comm. Math. Phys.
- Stochastic Process. Appl.
- J. Stat. Phys.
- ALEA – Lat. Am. J. Probab. Math. Stat.
- Random Structures Algorithms
- Combinatorica
- SIGMA Symmetry Integrability Geom. Methods Appl.

Teaching experience:

- Extreme value theory for MSc students in mathematics since 2014
- Calculus lecture for architecture students since 2014
- Problem Solving Seminar for first year undergraduate students in mathematics (compulsory course) since 2006 for 10 semesters
- co-organizer of the student seminars for MSc students in mathematics for 2 semesters (2008 and 2009): choosing course material and supervising the preparation of students to the seminar talks (renewal theory, the continuum random tree)
- problem solving courses for undergraduate students in civil engineering, architecture, informatics, electrical engineering and physics since 2002 for more than 10 semesters for the courses: Calculus, Linear Algebra, Multivariate Calculus, Probability Theory, Discrete Mathematics, Theory of Algorithms

Supervision of theses:

- Gábor Fehér, BSc, 2018
- Zsófia Talyigás, Scientific Students Conference (Second Prize at BME), 2017 and MSc, 2018

- Réka Szabó, Scientific Students Conference (Third Prize at BME and Second Prize at the national final), 2014 and MSc, 2015
- Zsófia Talyigás, BSc, 2015
- Ákos Somogyi, BSc, 2014
- István Rédl, Scientific Students Conference (First Prize at BME and participation on the national final) and BSc (jointly with Bálint Tóth), 2009

Foreign languages:

German fluent
 English fluent
 Italian intermediate

Publications:

- Zs. Talyigás, B. Vető: Borodin–Péché fluctuations of the free energy in directed random polymer models, *J. Theoret. Probab.* (2019), accepted for publication
- P. L. Ferrari, B. Vető: The hard-edge tacnode process for Brownian motion, *Electron. J. Probab.* **22** (2017), no. 79, 1–32
- R. Szabó, B. Vető: Ages of records in random walks, *J. Stat. Phys.* **165** (2016), no. 6, 1086–1101
- S. Delvaux, B. Vető: The hard edge tacnode process and the hard edge Pearcey process with non-intersecting squared Bessel paths, *Random Matrices Theory Appl.* **4** (2015), no. 2, 1550008
- A. Borodin, I. Corwin, P. Ferrari, B. Vető: Height fluctuations for the stationary KPZ equation, *Math. Phys. Anal. Geom.* **18** (2015), no. 1, 1–95
- B. Vető: Tracy–Widom limit of q-Hahn TASEP, *Electron. J. Probab.* **20** (2015), no. 102, 1–22
- P. Ferrari, B. Vető: Tracy–Widom asymptotics for q-TASEP, *Ann. Inst. Henri Poincaré Probab. Stat.* **51** (2015), no. 4, 1465–1485
- I. Horváth, B. Tóth, B. Vető: Relaxed sector condition, *Special Issue Bull. Inst. Math. Acad. Sin. (N.S.)* **7** (2012), no. 4, 463–476
- P. Ferrari, B. Vető: Non-colliding Brownian bridges and the asymmetric tacnode process, *Electron. J. Probab.* **17** (2012), no. 44, 1–17
- M. Stippinger, B. Vető, É. Rácz, Zs. Bihary: Analytic results and weighted Monte Carlo simulations for CDO pricing, *Eur. Phys. J. B* **85** (2012), no. 2, 51
- I. Horváth, B. Tóth, B. Vető: Diffusive limits for “true” (or myopic) self-avoiding random walks and self-repellent Brownian polymers in $d \geq 3$, *Probab. Theory Related Fields* **153** (2012), no. 3–4, 691–726
- B. Tóth, B. Vető: Continuous time ‘true’ self-avoiding random walk on \mathbb{Z} , *ALEA – Lat. Am. J. Probab. Math. Stat.* **8** (2011), 59–75
- B. Vető: The “True” Self-Avoiding Random Walk in \mathbb{Z} , *Wolfram Demonstration Project* (2009)
- B. Tóth, B. Vető: Self-repelling random walk with directed edges on \mathbb{Z} , *Electr. J. Probab.* **13** (2008), no. 62, 1909–1926
- B. Tóth, B. Vető: Skorohod-reflection of Brownian Paths and BES^3 , *Acta Sci. Math. (Szeged)* **73** (2007), no. 3–4, 781–788
- B. Vető: The time evolution of permutations under random stirring, *Acta Sci. Math. (Szeged)* **72** (2006), no. 3–4, 891–906