

Georg Menz

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RESEARCH INTERESTS: Probability and analysis with applications in computations, finance and statistical physics.

POSITIONS

Fall 2019 - Present	Associate Professor (tenured) Mathematics Department, UCLA
Winter 2016	Assistant Professor (tenure-track) Mathematics Department, UCLA
Fall 2015	Berlekamp Endowed Postdoctoral Fellow Mathematical Sciences Research Institute, Berkeley Mentor Elwyn Berlekamp
2013- 2015	Szegö Assistant Professor Department of Mathematics, Stanford Mentor George Papanicolaou
2011 - 2012	Researcher Research group of Felix Otto Max-Planck-Institute for Mathematics in the Sciences, Leipzig, Germany

EDUCATION

2007 - 2011	Ph.D. in MATHEMATICS, University of Bonn, Germany Advisor Felix Otto
2001 - 2006	Diploma in MATHEMATICS with minor in PSYCHOLOGY University of Konstanz, Germany Advisor Reinhard Racke
2003 - 2004	Studies abroad at Universidade Estadual de Campinas, Brasil Internship in quality assurance at BSH, Hortolândia, Brasil

AWARDS

2015	Berlekamp Endowed Postdoctoral Fellow at MSRI
2007	DMV-prize of the German Mathematical Society for diploma thesis
2006	VEUK-prize, best graduate in mathematics at University of Konstanz
2004 - 2006	Scholarship of Cusanuswerk, gifted education

GRANTS

2014-2019	AIM SQuaRE <i>Displacement convexity for interacting Markov chains</i>
2014	NSF travel award

RECENT PUBLICATIONS

Non-conservative optimal transport.
(with G. Kovacova, N. Patel), arXiv:2510.03332, submitted, 2025

Ergodicity Criterion for One-Sided, One-Dimensional IPS with a Long-Lived State,
(with M. Gluchowski), arXiv:2508.08459, submitted, 2025

Random currents for signed interactions in the one-dimensional heterogeneous Ising model,
(with E. Athaide, M. Gluchowski, J. Köppl), arXiv:2505.06209, submitted, 2025

In-context operator learning for linear propagator models,
(with T. Meng, M. Voss, N. Detering, G. Farolfi, S. Osher), arXiv:2501.15106, submitted, 2025

Time-Scaling, Ergodicity, and Covariance Decay of Interacting Particle Systems,
(with M. Gluchowski), Journal of Statistical Physics, 192 (1), 6, 2025

Aggregation of financial markets,
(with M. Voss), Frontiers of Mathematical Finance, 7, 30-77, 2025

Homogenization of the variational principle for discrete random maps,
(with A. Krieger, M. Tassy), Electronic Journal of Probability, 30, 1-52, 2025

A quantitative hydrodynamic limit of the Kawasaki dynamics,
(with D. Dizdar, F. Otto, T. Wu), Electronic Journal of Probability, 29, 1-57, 2024

Complete list, see Google Scholar site:
<https://scholar.google.com/citations?hl=en&user=QRzVuJoAAAAJ>

INVITED SEMINAR TALKS

2025	IMPA
2024	University of Konstanz, UC Irvine, Caltech, UC Santa Barbara
2023	University of Arizona
2019	University of Southern California, UC Santa Barbara
2018	UC San Diego, University of Arizona, MPI-MIS-Leipzig
2017	University of Konstanz
2016	UC San Diego, MPI Leipzig, USC, UC Irvine
2015	UBC, UC Irvine, Stanford University, Columbia University, UC Berkeley, MSRI Berkeley
2014	Princeton University, Duke University, Stanford University, Georgia Institute of Technology, UCLA, Carnegie Mellon
2013	UC Davis, University of Delaware, Stanford University
2012	Roma Tre University, Ecole des Ponts ParisTech, University of Toulouse, University of Padua, University of Konstanz
2011	Technion Haifa, University of Warwick

INVITED CONFERENCE PRESENTATIONS

Fall 2025	Southern California Quantitative Finance Forum, Los Angeles
Fall 2025	AMS Sectional Meeting, Special Session on Advances in High and Infinite Dimensional Stochastic Analysis, New Orleans, Louisiana
Spring 2025	Southern California Applied Mathematics Symposium 2025
Mar 2019	Recent Advances in Pure and Applied Stochastics, Tulane University, New Orleans
Oct 2018	KMS-DMV joint meeting, Seoul
Sep 2018	KMS probability workshop, Seoul National University
May 2018	Southern California Discrete Math Symposium, Los Angeles
Mar 2018	Frontier Probability Days, Corvallis
Dec 2016	Southern California Probability Symposium, Los Angeles
Dec 2016	Workshop Heat Kernels, Stochastic Processes and Functional Inequalities, Oberwolfach
Mar 2016	Workshop Young European Probabilists, Eindhoven
Jul 2014	AIMS Conference on Dynamical Systems, Differential Equations and Applications, Special Session SS88: Stochastic processes and spectral theory for partial differential equations and boundary value problems, Madrid
Jun 2013	SIAM Conference on Mathematical Aspects of Materials Science, Session: Analysis and Computations for Non-equilibrium Molecular Systems, Philadelphia
Sep 2012	Journées MAS, Session Inégalités Fonctionnelles, Clermont-Ferrand
May 2012	Workshop on Large Scale Behavior of Random Spatial Models, University of Warwick
Dec 2011	Workshop on Variational Methods for Evolution, Mathematisches Forschungsinstitut Oberwolfach
Nov 2011	Workshop on Recent Trends in Differential Equations: Analysis and Discretisation Methods, Bielefeld University
Sep 2011	Workshop on Metastability and Stochastic Processes, Ecole des Ponts ParisTech, Paris

Sep 2011	5th International Conference on Stochastic Analysis and its Applications, University of Bonn
Nov 2010	Berlin-Leipzig Seminar on Analysis and Probability Theory, Max-Planck Institute for Mathematics in the sciences, Leipzig
Jan 2010	First CIRM-HCM Joint Meeting, Stochastic Analysis, SPDE's, Particle Systems and Optimal Transport, Levico

SERVICE, RESPONSIBILITIES, & SKILLS

Service	Head of financial and actuarial mathematics (FAM) research group, UCLA, 2021-present, Members: Giulio Farolfi, Hubeyb Gurdogan, Gabriela Kovacova, Moritz Voss Oversight committee and faculty coordinator of the FAM major, 2017-present Math-Econ steering committee, 2017-present Faculty search committee, 2017-19, 2022-present Chair of basic exam committee, 2022-present
Mentoring	Postdocs: S. DeSalvo, A. R. Meszaros, P. -F. Rodruiguez, W. Tang, M. Tassy, H. Lyu, S-H. Chan, S. Lee, H. Nguyen, V. Kaushanskiy, E. Oszel, K. Nam, J. Bäuml, M. Voss, J. Lelmi, G. Kovakova, H. Gurdogan, P. Lopez-Rivera, Students: E. Athaide, M. Gluchowski, (present) J. Manaker, A. Krieger (Massar Capital), T. Wu (Technion), Y. Kwon (Citadel), C. Henderson (U. Maryland), A. Schlichting (U. Ulm)
Referee	Annals of Math., Annals of Probability, ARMA, Commun. Math. Physics, Alea, Differential and Integral Equations, E. Journal of Prob., PTRF, Rev. Math. Iber.
Organizer	Interacting Particle Systems, Statistical Mechanics, and Related Topics A conference to honor the contributions of Thomas Liggett. March 2019, Los Angeles Southern California Probability Symposium 2020, IPAM LA probability forum between Caltech, USC, and UCLA, 2022 - present
Community	Science committee of Topanga Elementary Charter School 2017-2019, Mentor at Manzanita School 2019-2021
Languages	English, German, Spanish (basic), Python, Java, Solidity.