

SABRINA GÜTTES

480 Lincoln Dr., Madison, WI, 53706 • (608) 446 1684
www.math.wisc.edu/~ guettes • guettes@math.wisc.edu

Education

- PhD student (3rd year) in the Department of Mathematics, UW Madison
- Advisor: Prof. Tom Kurtz
- Major: Probability
- Minor: Finance
- Earned a diploma in mathematics in 2005, Bonn University, Germany
 - Thesis title: "Two Studies of Financial Models"
 - Supervisor: Prof. Sergio Albeverio
 - Major: Mathematics
 - Minor: Astronomy
 - Final Grade: 1.1 (very good)

Teaching experience

- Linear Algebra for Math Majors, 2003-2005, Bonn University
- Calculus I, 2005, UW Madison
- Linear Algebra and Differential Equations, 2006, UW Madison, rating "superior"

Research Interests

- Stochastic control problems with delay
- Reflected Brownian Motion
- Financial mathematics
- Applications of probability in biochemistry

Internships

- Internship at Zürich Group, Bonn, Germany, Fall 2003
- Internship at Postbank, Bonn, Germany, Fall 2004

Conferences & Summer schools - attended

- 32nd Conference on Stochastic Processes and their Applications, University of Illinois at Urbana-Champaign; August 2007
- Workshop on Financial Engineering for Actuarial Mathematics, University of Michigan, Ann Arbor, MI, May, 2007
- 28th Midwest Probability Colloquium, Northwestern University; October, 2006
- Conference on Stochastic Networks, University of Illinois at Urbana-Champaign; June, 2006
- Minicourse on Stochastic PDEs, University of Utah; May, 2006
- Conference on Stochastic Control & Numerics, UW-Milwaukee; September, 2005

Conferences - initiated and organized

- First Graduate Student Conference in Probability, UW- Madison; April, 2007

Activities

- initiated and organized above-mentioned conference
- initiated and organized a weekly student seminar in probability
- participated as mentor in the mentoring program for female highschool students
- helped organizing a math highschool competition