

## MILLET Annie

### *University diplomas:*

- Student of the Ecole Normale Supérieure (ENS) Fontenay aux Roses from 1971 to 1975.
- Maîtrise de Mathématiques of the University Paris VII, June 1973.
- Diplôme d'Etudes Approfondies de Mathématiques (equivalent of Master degree) of the University Paris 6, June 1974, mention « Bien ».
- Agrégation de Mathématiques in 1975 ; rank 1<sup>st</sup>.
- Thèse d'Etat (replaced by HDR) in Probability « Sur la convergence de processus stochastiques indicés par un ensemble filtrant » directed by A. Brunel, defended on December 18, 1979 at the University Paris 6 ; mention « Très Honorable ».

### *Positions held:*

- « Assistante » at the University of Poitiers from October 1975 to September 1980.
- On a leave of absence (given by the Ministry of foreign affairs) and invited assistant professor at The Ohio State University, Columbus, Ohio, U.S.A., from October 1977 to June 1980.
- « Maître-Assistante » then « Maître de Conférences » at the University of Angers from October 1980 to February 1987.
- Professeur de 2<sup>ème</sup> classe at the University of Angers from October 1986 to September 1991.
- Promoted as « Professeur de 1<sup>ère</sup> classe » on January 1990
- Full Professor at the University Paris X Nanterre from October 1991 to January 2003.
- Full Professor at the University Paris 1 Panthéon Sorbonne : February 2003 until present.
- Promoted as « Professeur de Classe Exceptionnelle, 1<sup>er</sup> échelon » on September 2008 and as « Professeur de Classe Exceptionnelle, 2<sup>ème</sup> échelon » on June 2012.
- « Prime d'Encadrement Doctoral et de Recherche » (PEDR) from 1990 until 2010 and « Prime d'Excellence Scientifique » (PES) from 2010 to 2017.
- Emeritus Professor at the University Paris 1 Panthéon Sorbonne since October 2018.

### *Member of international research projects, networks and semesters in foreign research institutions :*

- Visiting Assistant Professor at the Ohio State University, Columbus, Ohio (U.S.A.) from October 1977 until June 1980.
- Member of the Tempus Program and of the ATP « Théorie asymptotique des processus stochastiques » with the University of Rennes 1 (1989-1991) ; two weeks stay at the University Nicolas Copernicus in Torun and one week at the University of Warsaw (Poland) in 1989.
- One month invitation at the MSRI in Berkeley (USA) during the semester « Infinite dimensional stochastic analysis » in 1997.
- Member of the research network « Stochastic Analysis » from 1997 until 2001 (one month stay at the Centre de Recerca Matematica in Barcelona within this program).
- Research grant (program SAB 2003-0082) funded by the « Direccion General de Universidades, Ministerio de Education y Cencias ». Three months stay at the CRM and the University of Barcelona from October, 2004 to December 2004 funded by this program during a sabbatical semester.
- French director of the PAI Picasso 07130NM : Universities of Nancy, Paris 1 and Paris X in France / University of Barcelona in Spain (2004-2005).
- Member of the research project MBF2003-01345 of the spanish Ministry of Research from 2004 to 2008.
- Invitation for a 6 weeks long stay at the Mittag Leffler Institute, Stockholm (Sweden), in September and October 2007 during the semester « Stochastic Partial Differential Equations ».

- Invitation for a 3 months stay as Fellow of the Isaac Newton Institute for Mathematical Sciences, Cambridge (UK), from April until June 2010 during the semester « Stochastic Partial Differential Equations (SPDEs) ».
- Invitation for a 2 months stay at the Centre Interfacultaire Bernoulli - Ecole Polytechnique Fédérale de Lausanne (Switzerland) in May and June 2012 during the semester « Stochastic Analysis and Applications ». I gave a series of lectures « Numerical Approximations and SPDEs » during this stay.
- Invitation for a one month stay at the MSRI in Berkeley (USA) in September 2015 during the semester « New Challenges in PDE : Deterministic Dynamics and Randomness in High and Infinite Dimensional Systems ».

***Stays in foreing universities (besides that mentionned above):***

- University of Göttingen (Germany), two weeks in 1986.
- Centre de Recerca Matemàtica in Barcelona (Spain) : 3 months in 1987 (October 1st - December 31) ; six weeks in 1990 (January 10 - February 21); one month in 1991 (September 8 – October 6) during the Probability seminar ; one month in 1993 (May) ; one month in 1997 (January 12 - February 11) ;
- Universidad Nacional Autonoma de Mexico (UNAM) and Guanajato center (Mexico): one month in 1997 (August 14 - September 13).
- Ritsumeikan University and Tohoku University (Japan) : (March 29 - April 16, 2013 ; February 14 – March 4, 2014 ; March 7 – March 29, 2015
- University of Wyoming (U.S.A.) from May 26 to June 7, 2014 during the Rocky Mountain Mathematics Consortium Summer School on “Stochastic equations for complex systems: theory and applications”.
- The University of Wyoming, Laramie (USA) from September 26 to October 24, 2016.
- Universitat de Barcelona November 6-20, 2016 and March 5-11, 2017.
- The George Washington University, Washington DC (USA) from March 17 to May 13, 2017.
- The University of Wyoming, Laramie (USA) from October 7 to October 28, 2017.
- Research in Pairs with Marta Sanz-Solé at the MFO, Oberwolfach (Germany), June 24-July 7, 2018.
- University of Edinburgh (United Kingdom) supported by the Edinburgh Mathematical Society and the Royal Society of Edinburgh, September 16 to October 20, 2018.
- Florida International University, Miami (U.S.A.), February 1st-17, 2019.
- Research in Pairs with Hakima Bessaih at the MFO, Oberwolfach (Germany), March 4-23, 2019.
- The University of Wyoming, Laramie (USA) October 10-31, 2019.
- Florida International University, Miami (U.S.A.), February 23 – March 6, 2020.
- Mathematics Department of Instituto Superior Técnico, Lisboa (Portugal), scheduled in October 2023.
- Florida International University, Miami (U.S.A), scheduled in January, 2024.

***Invited talks in international conferences.***

30 talks in international conferences (and 10 in national ones) from 1978 to 2009. The list below it that of talks on invitation in international conferences since 2010. I had to decline about 20 invitations (not listed) during this period, mainly because I was research vice-president of the University Paris 1 from May 2012 to April 2016.

- 2010** \* Workshop SPDEs: Stochastic Partial Differential Equations (SPDEs), the Isaac Newton Institute for Mathematical Sciences, Cambridge (UK), January 4-8;
  - \* Workshop Stochastic Control in Finance, Roscoff (France), March 18-23;
  - \* Workshop on Stochastic Analysis at Telecom ParisTech, Paris (France), June 14-15;
  - \* Workshop Stochastic Partial Differential Equations (SPDEs): Approximation, Asymptotics and Computation, Isaac Newton Institute for Mathematical Sciences, Cambridge (UK), June 28-July 2;
  - \* International Conference on Modern Stochastics, Kiev (Ukraine), September 6-10.
- 2011** \* Conference on Malliavin Calculus and Stochastic Analysis, Laurence Kansas (USA), March 19-21;
  - \* Workshop Women in Applied Mathematics in Heraklion (Crete), May 2-6;

- \* Conference on Evolution Equations, Randomness and Asymptotics, Bad Herrenalb (Germany), October 10-14;
- In June 2011, I also gave a talk in a parallel session of the SPA conference in Oaxaca.*
- 2012** \* Recent Developments in Stochastic Analysis and Applications at Centre Interfacultaire Bernoulli, EPFL, Lausanne (Switzerland), January 30 - February 3;
- \* Stochastic Analysis and Stochastic Partial Differential Equations, Banff International Research Station for Innovation and Discovery (Canada), April 1-6;
- \* Workshop on Stochastic Analysis and Applications, Centre Interfacultaire Bernoulli, EPFL, Lausanne (Switzerland), June 4-8;
- \* Workshop “Stochastic Analysis and Applications”, Stochastic PDEs meeting at the Isaac Newton Institute, Cambridge (UK), September 10-14,
- 2013** Workshop Theory and applications of stochastic PDEs, Minneapolis (USA), January 14-18.
- 2014** \* Conference SPDEs and Applications – IX, Levico Terme (Italy), January 6-9;
- \* Workshop Infinite Dimensional Stochastic Systems, Wittenberg (Germany), January 13-16,
- \* Conference Advances in mathematical fluids dynamics, Stochastic & deterministic methods, Lisboa (Portugal) June 30-July 5.
- 2015** \* Stochastic Partial Differential Equations session, 10th IMACS Seminar on Monte Carlo Methods (MCM2015) to in Linz (Austria), July 6-10 ;
- \* Conference in honor of Professor Vlad Bally, Le Mans, October 6-9.
- 2016** \* Conference “Stochastic Partial Differential Equations and Applications – X”, Levico Terme, may 29 - June 4;
- \* Conference of Stochastic Analysis (in honor of István Gyöngy’s 65<sup>th</sup> birthday)”, September 10-12.
- 2017** \* “Workshop on Stochastic Differential Equations: Regularity and Numerical Analysis in Finite and Infinite dimensions”, Oberwolfach (Germany), February 5-11;
- \* Conference in honor of the 75<sup>th</sup> Birthday of Nikolai Krylov “Non linear PDEs, Stochastic Control and Filtering: New Methods and Applications”, IDMS Edinburgh (UK), 29 may 29-june 2;
- \* “Workshop on BSDEs and SPDEs and their Applications”, Edinburgh, July 3-7.
- 2018** \* CIMPA School “Recent developments in stochastic dynamics and stochastic analysis” in Hanoi (Vietnam), March 5-18;
- \* Plenary speaker at the 40<sup>th</sup> Conference on Stochastic Processes and their Applications (SPA 2018), Chalmers University Göttenburg (Sweden), June 11-15;
- \* Recent advances in random processes (in honor of Paolo Baldi), Rome (Italy), September 10-11;
- \* Workshop Nonlinear Stochastic Evolution Equations: Analysis, Numerics and Applications, TU Berlin, December 6-8.
- 2019** \* Conference Numerical Methods for SPDEs: 20 Successful Years and Future Challenges, Mittag Leffler Institute, Stockholm (Sweden), May 20-25;
- \* Workshop “Touch Down in Stochastic Analysis in Bielefeld”, Bielefeld (Germany), September 25-26.
- \* Semi plenary speaker at the Latin American Congress of Probability and Mathematical Statistics, Merida (Mexico), December 2-6.
- 2020** \* Special session “Deterministic and stochastic dispersive equations”, 13<sup>th</sup> AIMS Conference on Dynamical Systems, Differential equations and Applications, Atlanta (USA), June 5-9 (postponed to June 2021 because of the Covid-19 pandemic.)
- \* Special session “Stochastic Partial Differential Equations”, 13<sup>th</sup> AIMS Conference on Dynamical Systems, Differential equations and Applications, Atlanta (USA), June 5-9 (postponed to June 2021 because of the Covid-19 pandemic).
- \* Conference “Computational Methods in Applied Mathematics 2020 » (CMAM-9), TU Vienna (Austria), July 13-17, 2020 (postponed to September 13-17, 2021 because of the Covid-19 pandemic).

## 2021 *(besides the postponed conferences which were scheduled in 2020)*

- \* Workshop “Stochastic Partial Differential Equations” at the Erwin Schrödinger Institute (ESI) in Vienna, February 8-12. (This conference has again been postponed due to the Covid 19 pandemia).
- \* Workshop “Women in Applied Mathematics”, zoom conference organized by the University of Heraklion, February 19.
- \* Conference Computational Methods in Applied Mathematics (CMAM 2020/2021), TU Universität Vienna, September 13-17. (This conference has been postponed because of the Covid 19 pandemia)

## 2022

- \* Conference on Stochastic Analysis and Stochastic Partial Differential Equations, CRM, Barcelona (Spain), Mai 30 - June 3, 2022.

## 2023

- \* Workshop NASPDE (Numerical Analysis of Stochastic Partial Differential Equations), Eurandom Eindhoven (Netherlands) May 15-17.
- \* Workshop “Stochastic Computation” part of the Conference of the Foundations of Computational Mathematics (FoCM 2023), Paris June 12-21.
- \* 11<sup>th</sup> Conference on Stochastic Analysis and its Applications (ICSAA), ICMS Edinburgh, June 26-30 (Organizing Comitee).
- \* International Conference on Malliavin Calculus and Related Topics: A Celebration of David Nualart and Anton Thalmaier, University of Luxembourg, June 12-16, 2023.
- \* SPDEs, optimal control and mean field games, analysis, numerics and applications, University of Bielefeld, July 10 -14.
- \* Physics 2023, Online conference July 17-20.

## 2024

- \* ESI Workshop: Stochastic PDEs, Vienna, February 12-16.

### ***Other shorter invitations and seminars:***

- Apart the stays mentioned above in foreign universities and research centers, I was invited for shorter stays in the EPFL (Lausanne, Switzerland), University Tor Vergata Roma 2 (Italy), University of Erlangen (Germany), Academy of Sciences in Prague (Czechoslovakia), Maxwell Institute of the University of Edinburgh (UK), Mathematical Institute, Oxford (UK). I am invited for a 10 to 15 days stay at the Academy of Mathematics and Systems Science, Chinese Academy of Sciences, Beijing (China), and for a two weeks stay at the University of Tübingen (Germany) during the academic year 2019-2020. The precise periods have not been fixed yet.
- I gave seminar talks and colloquium talks in about 35 foreign universities and 20 french universities.

### ***Graduate courses in french and foreign universities:***

- On anticipating stochastic Calculus (Universitat Nicolas Coperconicus, Torun, Poland) in 1989.
- Introduction to Large Deviations (UNAM, Mexico) in August 1993.
- Large Deviations and Applications, “DEA de Probabilités”, Université Pierre et Marie Curie – Paris 6) from 1994 to 2004.
- Monte Carlo methods, “DEA which became Master 2 “Modélisation Aléatoire” (University Paris Diderot – Paris 7 and University Paris 1 Panthéon Sorbonne from 2003 until 2017.
- On discretization schemes for Stochastic Partial Differential Equations, Lausanne, May 2012.
- Monte Carlo Methods “Rocky Mountain Summer School in April 2014.
- Stochastic Calculus, Master 2 MMMEF from to 2005 to 2012.
- On Non-Linear Stochastic PDEs in the George Washington University (Washington DC) in 2017.

- On Large Deviations and Applications, CIMPA School, Hanoi (Vietnam) in March 2018.
- On Large Deviations, University of Edinburgh (UK) in September-October 2018.
- On blow-up for stochastic NLS equations, University of Florida, Miami (USA), February 2019.

**Thesis direction:** Mohamed Mellouk (1999), Fabien Chenal (2000), Caroline Cardon-Weber (2001), Omar Aboura (2014)

**Responsibilities in research activity:**

- Organization of a working group in Paris 6 from 1990 to 1992 ;
- Organization of a conference in Angers in 1987 ;
- Organization of 3 sessions in conferences Journées « MAS » ;
- Co-organization of the monthly seminar « Le Mans-Angers-Rennes » in 1990 and 1991.
- Head of the group « Statistics, Stochastic Processes and Stochastic Models » from 2004 to 2009.
- Co-organization of the conference « Stochastic Dynamics » in Paris 1 in June 2007.
- Head of the group « Evolution Equations » of the research team SAMM (Paris 1-EA 4543) from 2009 to 2012.

**Main research evaluation activities:**

- Member of the national jury in Mathematics for Research grants (PEDR) 2002 - 2004 / Expert for research programs « ANR blancs » and « ANR jeunes chercheurs » in 2005 - 2007, 2013 and 2014 / Expert for research programs in the Netherlands (2000 and 2002), Italy (PRIN Projects evaluation cineca) since 2004, Chili (Fondecyt, ECOS-Sud) in 2008 and 2009, Canada (Natural Sciences and Engineering Research Council of Canada) in 2012 and 2014.
- Associate editor of the following journals: Electronic Journal of Probability since 2012-2018, Electronic Communications in Probability 2012-2018, de Communications on Stochastic Analysis since 2009.
- Invited editor for the special issue of Stochastic Partial Differential equations, Analysis and Computations (10-3) dedicated to Istvan Gyöngy for his 70<sup>th</sup> birthday (appeared in September 2022).
- Frequent referee for about 30 periodicals in probability.
- Member of the « Commission des HDR de Mathématiques de la Région Parisienne » from 2003 until 2017.
- Referee of around 20 HDR and doctorates (9 since 2006).
- Member of the jury of around 19 HDR and 36 doctorates (22 since 2006).
- External member of evaluation committees for promotion in the University of Edinburgh (2), Göteborg (1).

**Other national responsibilities:**

- Member of the jury for the « Agrégation de Mathématiques » from 1984 until 1987.
- Elected at the board of the French Mathematical Society (SMF) from 1989 à 1995.
- Treasurer of the SMF from 1989 to 1991, in charge of the « Officiel des Mathématiques » from 1992 to 1995.
- Elected on the board of the group MAS of the French Applied Mathematical Society (SMAI) from 1991 until 1993.

**Administrative duties in the universities I worked in:**

**University of Angers :**

- Elected at the Administration Council, University of Angers 1981- 1982.
- Elected at the Council of the « Sciences Department » from 1987 to 1991.
- Elected president of the Computer Sciences hiring committee 1988 – 1990.

**University Paris X :**

- Elected at the Scientific Council (1992-1993), Elected at the Administration Council (1998-2002).
- Elected president of the Mathematics and Computer Sciences hiring committee (1994-1997 and 2001-2003).

**University Paris 1 :**

- Co-direction of the Master « Probabilités et Modèles Aléatoires » (with Paris 7) from 2003 to 2016.

- Elected president of the « mathematics and computer sciences hiring comitee » (2004-2012).
- Elected at the council of the Mathematics and Computer Sciences Department (2006 – 2010).
- Elected at the University Research Council from May 2008 until May 2016.
- Elected Research Vice President of the University Paris 1 Panthéon Sorbonne from June 2012 until May 2016.

## MILLET Annie – Publications

**Articles published in international journals** (the references are listed in decreasing order of publication dates)

1. Bessaih, H. and Millet, A., Speed of Convergence of Time Euler Schemes for a 2D Boussinesq Model, *Mathematics, Special Issue "Computational Methods in Nonlinear Analysis"*, 10 (2022), n° 4246.
2. Bessaih, H. and Millet, A., Space-time Euler discretization for the stochastic 2D Navier-Stokes equations, *Stochastic Partial Differential Equations, Analysis and Computations*, 10-4 (2022), p. 1515-1558.
3. Bessaih, H. and Millet, A., Strong  $L^2$  convergence of time Euler schemes for 3D Brinkman-Forchheimer-Navier-Stokes equations, *Stochastic Partial Differential Equations, Analysis and Computations* (special issue in honor of I. Gyöngy), 10-3 (2022), p. 1005-1049.
4. Bessaih, H. and Millet, A., Strong rates of convergence of space-time discretization schemes for the 2D Navier-Stokes equations with additive noise, *Stochastic and Dynamics*, 22-2 (2022), paper 224005 (40 pages).
5. Millet, A., Roudenko, S. and Yang, K., Behaviour of solutions to the 1D focusing stochastic  $L^2$ -critical and supercritical nonlinear Schrödinger equations with space-time white noise, *IMA Journal of Applied Mathematics*, 86-6 (2021), p. 1349-1396.
6. Millet, A. and Sanz-Solé, M., Global solutions to stochastic wave equations with superlinear coefficients, *Stochastic Processes and their Applications*, 139 (2021), p. 175-211.
7. Millet, A., Roudenko, S., Rodriguez, A. and Yang, K., Behavior of solutions to the 1D focusing stochastic nonlinear Schrödinger equation with spatially correlated noise, *Stochastic Partial Differential Equations, Analysis and Computations*, 9-4 (2021), p. 1031-1080.
8. Gyöngy, I. and Millet, A., Accelerated finite elements schemes for parabolic stochastic partial differential equations, *Stochastic and Partial Differential equations: Analysis and Computations*, 8-3 (2020), p. 580-624.
9. Bessaih, H. and Millet, A., Strong  $L^2$  convergence of time numerical schemes for the stochastic two-dimensional Navier-Stokes equations, *IMA Journal of Numerical Analysis*, 39-4 (2019), p. 2135-2167.
10. Bessaih, H. and Millet, A., On stochastic modified 3D Navier Stokes with anisotropic viscosity, *J. of Mathematical Analysis and Applications*, 462-1 (2018), p. 915-956.
11. Millet, A. and Roudenko, S., Generalized KdV equation subject to a stochastic perturbation, *Discrete and Continuous Dynamical Systems, Series B*, 23-3 (2018), p. 1177-1198.
12. Antolopoulo, D., Karali, G. and Millet, A., Existence and regularity of solutions for a Stochastic Cahn-Hilliard / Allen-Cahn equation with unbounded noise coefficient, *J. of Differential Equations* 260 (2016), p. 2383-2417.
13. Bessaih, H., Brzezniak, Z. and Millet, A., Splitting up method for the 2D stochastic Navier-Stokes equations, *Stochastic Partial Differential Equations, Analysis and Computations*, 2-4 (2014), p. 433-470.

14. Brzezniak, Z. and Millet, A., On the Stochastic Strichartz Estimates and the Stochastic Nonlinear Schrödinger Equation on a Compact Riemannian Manifold, *Potential Analysis*. 41-2 (2014), p. 269-315.
15. Bessaih, H. and Millet, A., LDP and the zero viscosity limit for the 2D stochastic NSE with a free boundary, *SIAM Journal on Mathematical Analysis* 44-3 (2012), p. 1861-1893.
16. Chueshov, I. and Millet, A., Stochastic 2D hydrodynamical systems: Wong-Zakai approximation and Support theorem, *Stochastic Analysis and Applications*. 29-4 (2011), p. 570-611.
17. Chueshov, I. and Millet, A. Stochastic 2D hydrodynamical type systems: well-posedness and large deviations, *Applied Mathematics and Optimization*. 61-3 (2010), p.379-420.
18. Bessaih, H. and Millet, A., Large deviation principle and inviscid shell models, *Electronic Journal of Probability*. 14 -89 (2009), p. 2551-2579.
19. Duan, J. and Millet, A., Large deviations for the Boussinesq equations under random influences, *Stochastic Processes and their Applications* 119-6 (2009), p. 2052-2081.
20. Gyöngy, I. and Millet, A., Rate of convergence of space time approximations for stochastic evolution equations, *Potential Analysis* 30-1 (2009), p. 29-64.
21. Millet, A. and Sanz-Solé, M, Large deviations for rough paths of the fractional Brownian motion, *Annales de l'Institut Henri Poincaré, Probabilités et Statistiques* 42-2 (2006), p. 245-271.
22. Millet, A. and Morien, P.-L., On implicit and explicit discretization schemes for parabolic SPDEs in any dimension, *Stochastic Processes and their Applications* 115-7 (2005), p. 1073-1106.
23. Gyöngy, I. and Millet, A., On discretization schemes for stochastic evolution equations, *Potential Analysis* 23-2 (2005), p. 99-134.
24. Cardon-Weber, C. and Millet, A., On strongly Petrovlii's parabolic SPDEs in arbitrary dimension and application to the stochastic Cahn-Hilliard equation, *Journal of Theoretical Probability* 17-1 (2004), p. 1-49.
25. Millet, A. and Morien, P.-L., On a nonlinear stochastic wave equation in the plane: existence and uniqueness of the solution, *Annals of Applied Probability* 11-3 (2001), p. 922-951.
26. Cardon-Weber, C. and Millet, A., A support theorem for a generalized Burgers SPDE, *Potential Analysis* 15-4 (2001), p. 361-408.
27. Millet, A. and Sanz-Solé M., Approximation and support theorem for a wave equation in two space dimensions, *Bernoulli* 6-5 (2000), p. 887-915.
28. Millet, A. and Morien, P.-L., On a stochastic wave equation in two space dimensions : regularity of the solution and its density, *Stochastic Processes and their Applications* 86-1 (2000), p. 141-162.
29. Millet, A. and Sanz-Solé M., A stochastic wave equation in two-space dimension : smoothness of the law, *The Annals of Probability* 27-2 (1999), p. 803-844.
30. Mellouk, M. and Millet, A., Large deviations for stochastic flows and anticipating SDEs in Besov-Orlicz spaces, *Stochastics and Stochastic Reports* 63 n°3-4, (1998), p. 267-302.



31. Chenal, F. and Millet, A., Uniform large deviations for parabolic SPDEs and applications, *Stochastic Processes and their Applications* 72-2 (1997), p. 161-186.
32. Millet, A. and Sanz-Solé, M., Points of positive density for the solution to a hyperbolic SPDE, *Potential Analysis* 7-3 (1997), p. 623-659.
33. Millet, A. and Smolenski, W., Small perturbations of Gaussian regressors, *Statistics and Probability Letters* 24-1 (1995), p. 21-31.
34. Bally, V., Millet, A. and Sanz-Solé, M., Approximation and support theorem in Hölder norm for parabolic stochastic partial differential equations, *The Annals of Probability* 23-1 (1995), p. 178-222.
35. Millet, A., and Sanz-Solé, M., The support of the solution to a hyperbolic SPDE, *Probability Theory and Related Fields* 98-3 (1994), p. 361-387.
36. Millet, A. and Nualart, D., Support theorems for a class of anticipating stochastic differential equations, *Stochastics and Stochastic Reports* 39-1 (1992), p. 1-24.
37. El Karoui, N., Lepeltier, J.-P. and Millet, A., A probabilistic approach of the reduite in optimal stopping, *Probability Theory and Mathematical Statistics* 13-1 (1992), p. 97-121.
38. Millet, A., Nualart, D. and Sanz-Solé M., Large deviations for a class of anticipating stochastic differential equations, *The Annals of Probability* 20-4 (1992), p. 1902-1931.
39. Millet, A. and Smolenski, W., On the continuity of Ornstein-Uhlenbeck processes in infinite dimensions, *Probability Theory and Related Fields* 92-4 (1992), p. 529-547.
40. Mazziotto, G. and Millet, A., Absolute continuity of the law of an infinite-dimensional Wiener functional with respect to the Wiener probability, *Probability Theory and Related Fields* 85-3 (1990), p. 403-411.
41. Millet, A., Nualart, D. and Sanz-Solé M., Time reversal for infinite dimensional diffusions, *Probability Theory and Related Fields* 82-3 (1989), p. 315-347.
42. Millet, A., Nualart, D. and Sanz-Solé M., Integration by parts and time reversal for diffusion processes, *The Annals of Probability* 17-1 (1989), p. 208-238.
43. Millet, A. and Sucheston, L., On fixed points and mutiparameter ergodic theorems in Banach lattices, *Canadian Journal of Mathematics* 40-2 (1988), p. 429-458.
44. Mazziotto, G. and Millet, A., Stochastic control of two-parameter processes and application; the two-armed bandit problem, *Stochastics* 22 n° 3-4 (1987), p. 251-288.
45. Millet, A., On randomized tactics and optimal stopping in the plane, *The Annals of Probability* 13-3 (1985), p. 946-965.
46. Millet, A. and Sucheston, L., Demiconvergence of processes indexed by two indices, *Annales de l'Institut Henri Poincaré Sect. B (Probabilités et Statistiques)* 19-2 (1983), p. 175-187.
47. Millet, A., On convergence and regularity of two-parameter  $(\Delta_1)$  submartingales, *Annales de l'Institut Henri Poincaré Sect. B (Probabilités et Statistiques)* 19-1 (1983), p. 25-42

48. Millet, A. and Sucheston, L., On regularity of multiparameter amarts and martingales, *Zeitschrift für Wahrscheinlichkeitstheorie und verwandte Gebiete* 56-1 (1981), p. 25-45.
49. Millet, A. and Sucheston, L., On convergence of  $L_1$ -bounded martingales indexed by directed sets, *Probability Theory and Mathematical Statistics* 1-2 (1980), p. 151-169.
50. Millet, A., Sur le théorème en moyenne d'Akcoğlu-Sucheston, *Mathematische Zeitschrift* 172-3 (1980), p. 213-237.
51. Millet, A. and Sucheston, L., A characterization of Vitali conditions in terms of maximal inequalities, *The Annals of Probability* 8-2 (1980), p. 339-349.
52. Millet, A. and Sucheston, L., Convergence of classes of amarts indexed by directed sets, *Canadian Journal of Mathematics* 32-1 (1980), p. 86-125.
53. Millet, A. and Sucheston, L., On the existence of  $\sigma$ -finite invariant measures for operators, *Israel Journal of Mathematics* 33 n° 3-4 (1979), p. 349-367.
54. Millet, A. and Sucheston, L., Characterization of Vitali conditions with overlaps in terms of convergence of classes of amarts, *Canadian Journal of Mathematics* 31-5 (1979), p. 1033-1046.

**Articles published in refereed proceedings of international conferences and in « Séminaire de Probabilités »** (the articles are listed in decreasing order of publication).

- (A1) Brzezniak, Z. and Millet, A., On the splitting method for some complex-valued quasilinear evolution equations, *Proceedings of the 9<sup>th</sup> Workshop on Stochastic Analysis and related fields*, p. 45-69, Springer Verlag 2012.
- (A2) Millet, A. and Sanz-Solé M., Approximation and rough paths of fractional Brownian motion, *Seminar on Stochastic Analysis, Random Fields and Applications V (Ascona, May 2005)*, p.275-303, Progr. Probab. 59, Birkhäuser, Basel, 2008.
- (A3) Gyöngy, I. and Millet, A., Rate of Convergence of implicit approximations for stochastic evolution equations, *Stochastic Differential Equations: theory and applications (A volume in honor of Professor Boris L. Rosovskii)*, p. 281-310, Interdisciplinary Math. Sci., 2, World Sci. Publ. Hackensack, NJ, 2007.
- (A4) Chenal, F. and Millet, A., Law of iterated logarithm for parabolic SPDEs, *Seminar on Stochastic Analysis, Random Fields and Applications (Ascona 1996)*, p. 101-123, Progr. Probab. 45, Birkhäuser, Basel, 1999.
- (A5) Millet, A. and Sanz-Solé M., Varadhan estimates for the density of the solution to a parabolic stochastic differential equation, *Stochastic Analysis and Applications (Powys, 1995)*, p. 330-342, World Sci. Publ. River Edge, NJ, 1996.
- (A6) Millet, A. and Sanz-Solé M., A simple proof of the support theorem for diffusion processes, *Séminaire de Probabilités, XXVIII*, p. 36-48, Lectures Notes in Mathematics, 1583, Springer, Berlin, 1994.
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- (p1) Millet, A. and Roudenko, S., On well posedness for stochastic critical and super critical Nonlinear Schrödinger equations.