2018-00233 - Post-doctorate (M/F) on Stochastic Control and Mean Field Games (MFG) with application to Biology

Contract type: Public service fixed-term contract
Level of qualifications required: PhD or equivalent
Fonction: Post-Doctoral Research Visit
Level of experience: Recently graduated

About Inria

Inria, the French National Institute for computer science and applied mathematics, promotes "scientific excellence for technology transfer and society". Graduates from the world's top universities, Inria's 2,700 employees rise to the challenges of digital sciences. With its open, agile model, Inria is able to explore original approaches with its partners in industry and academia and provide an efficient response to the multidisciplinary and application challenges of the digital transformation. Inria is the source of many innovations that add value and create jobs.

About the research centre or Inria department

Located at the heart of the main national research and higher education cluster, member of the Université Paris Saclay, a major actor in the French Investments for the Future Programme (Idex, LabEx, IRT, EquipeX) and partner of the main establishments present on the plateau, the centre is particularly active in three major areas: data and knowledge; safety, security and reliability; modelling, simulation and optimisation (with priority given to energy).

The 450 researchers and engineers from Inria and its partners who work in the research centre's 31 teams, the 100 research support staff members, the high-level equipment at their disposal (image walls, high-performance computing clusters, sensor networks), and the privileged relationships with prestigious industrial partners, all make Inria Saclay Île-de-France a key research centre in the local landscape and one that is oriented towards Europe and the world.

Context

Established in 1967, Inria is the only public research body fully dedicated to computational sciences.

Combining computer sciences with mathematics, Inria’s 3,500 researchers strive to invent the digital technologies of the future. Educated at leading international universities, they creatively integrate basic research with applied research and dedicate themselves to solving real problems, collaborating with the main players in public and private research in France and abroad and transferring the fruits of their work to innovative companies.

The researchers at Inria published over 4,500 articles in 2013. They are behind over 300 active patents and 120 start-ups. The 172 project teams are distributed in eight research centers located throughout France.

The Post-doctorate will work at the Inria centre of Saclay. Located at the heart of the main national research and higher education cluster, member of the Université Paris Saclay, a major actor in the French Investments for the Future Programme (Idex, LabEx, IRT, EquipeX) and partner of the main establishments present on the plateau, the centre is particularly active in three major areas: data and knowledge; safety, security and reliability; modelling, simulation and optimisation (with priority given to energy).

The Commands team is located in the Centre de mathématiques Appliquées, Ecole Polytechnique, and is dedicated to the optimization of dynamical systems, deterministic or stochastic and to the numerical algorithms for solving these problems. See the page: https://team.inria.fr/commands/

Assignment

The theory of stochastic processes and stochastic optimal control is an essential tool to analyze biological systems in a proper way. In some applications it is natural to have the dynamics and cost depend on the population density, which leads to a so-called Mean Field Game. The program consists in analyzing in which situations this does occur, and then in investigating the theoretical and numerical tools to solve these problems.

The study will take advantage of the participation of the team to the Cosy [1] network, devoted to the

---

**General Information**

- **Theme/Domain**: Stochastic Control, Scientific computing (BAP E)
- **Inria Center**: CRI Saclay - Île-de-France
- **Starting date**: 3/1/18
- **Duration of contract**: 12 months
- **Deadline to apply**: 2/28/18

**Conditions for application**

Please send an e-mail to:
frederic.bonnans@inria.fr
et
pierre.martinon@inria.fr

**Recruitment Policy**: As part of its diversity policy, all Inria positions are accessible to people with disabilities.

**Defence Security**: This position is likely to be situated in a restricted area (ZRR), as defined in Decree No. 2011-1425 relating to the protection of national scientific and technical potential (PPST). Authorisation to enter an area is granted by the director of the unit, following a favourable Ministerial decision, as defined in the decree of 3 July 2012 relating to the PPST. An unfavourable Ministerial decision in respect of a position situated in a ZRR would result in the cancellation of the appointment.

**Contacts**

- **Inria Team**: COMMANDS
- **Recruiter**: Bonnans Joseph Frederic / frederic.bonnans@inria.fr

---

**Warning**: you must enter your e-mail address in order to save your application to Inria. Applications must be submitted online on the Inria website. Processing of applications sent from other channels is not guaranteed.
optimal control of synthetic microbial communities.

References:
[1] IPL Cosy: project.inria.fr/iplcosy

Main activities
Analysis and development of tools for solving stochastic optimal control problems and mean field games, with applications to biological systems such as cell population management, bioreactors, microalgae growth.

Skills
Doctor in applied mathematics; knowledge of the numerical analysis of parabolic PDEs and if possible, their interpretation based on stochastic processes.

PhD defense not before 2016.

Benefits package
- Subsidised catering service
- Partially-reimbursed public transport
- Social security
- Paid leave
- Flexible working hours
- Sports facilities

Remuneration
Monthly gross salary: 2653 euros