Manuel Arnese

Contact

Industrial Engineering & Operations Research, Columbia University
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Education

2022 - Present	PhD in Operations Research, Columbia University. Advisor: Daniel Lacker.
2019 - 2022	MSc in Economics, Bocconi University.
2016 -2019	BSc in Economics, Bocconi University.

Preprints and Publications

[1] Manuel Arnese and Kevin Hu. *Quantitative propagation of chaos and universality for asymmetric Langevin spin glass dynamics*. 2026.

[2] Manuel Arnese and Daniel Lacker. *Sharp propagation of chaos for mean field Langevin dynamics, control, and games*. 2026.

[3] Manuel Arnese. "Regularity and propagation of chaos for conditional McKean–Vlasov equations". In: *Electronic Journal of Probability* (2026).

[4] Manuel Arnese and Daniel Lacker. "Convergence of Coordinate Ascent Variational Inference for log-concave measures via optimal transport". In: *The Annals of Applied Probability* (2026).

Awards

2022	Unicredit Marco Fanno PhD Scholarship (65,000$)
2019	Bocconi Master ISU Scholarship
2019	Bocconi Merit Award
2016	Bocconi undergraduate ISU scholarship

Talks

2026	SIAM meeting
2026	Libera Meeting
2026	Stochastic Processes and Applications
2026	Probability Seminar, University of Padova.
2025	Optimal transport: stochastics, projections, and applications, Fields institute (short talk).
2025	Eastern Conference in Mathematical Finance, Carnegie Mellon University (Poster).
2025	SIAM conference on Financial Mathematics, Miami
2025	InDaM Meeting on Irregular Stochastic Analysis, Cortona (short talk).
2024	SDS Advances in Sampling (poster), Yale.
2024	ORFE Student Seminar, Princeton University.
2024	ORIE young researchers Workshop, Cornell University (poster).

Teaching

Spring 2023 Teaching assistant, Probability for engineers.

Professional Activities

Referee for SIAM Journal of Optimization, Statistics and Probability letters, Biometrika.