

On the occasion of the First Gauss Prize Lecture

Kiyosi Itô
August 2006



I am greatly honored that the International Mathematical Union, in cooperation with the Deutsche Mathematiker-Vereinigung, has awarded me the First Carl Friedrich Gauss Prize, in recognition of my work on stochastic analysis.

It is difficult to express the unparalleled happiness I feel to be the recipient of this award bearing the name of the great mathematician, whose work continues to inspire us all.

Because my own research on stochastic analysis is in pure mathematics,



the fact that my work has been chosen for the Gauss Prize for applications of mathematics is truly unexpected and deeply gratifying.

I hope therefore to share this great honor with my family, teachers, colleagues, and students in mathematics, as well as with all those who took my work on stochastic analysis and extended it to areas far beyond my imagination.



Professor Föllmer –
I am very happy that
you will be giving the
inaugural Gauss Prize
Lecture.

I have many fond
memories of working
with you in Zürich in
the 80's when I was a
visiting professor at
the ETH.



In fact, this picture of
me and my late wife
taken at that time is
one of my favorites,
and always displayed
on my desk.

I am sorry that my health situation prevents me from attending your Gauss Prize Lecture, but I look forward to reading and studying it so that I can learn about the new developments in stochastic analysis.



Professor Hans Föllmer,

Professor Martin Grötschel and the Gauss Prize
Committee,

DMV President Günter Ziegler,

Professor Manuel de León and the 2006 Madrid
ICM Organizing Committee,

IMU President Sir John Ball,

and all the participants of the 2006 ICM –



Please allow me to express once again my heartfelt appreciation for the great honor that you have bestowed on me.

Kiyosi Itô, August 2006, Kyoto, Japan.