

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.







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.