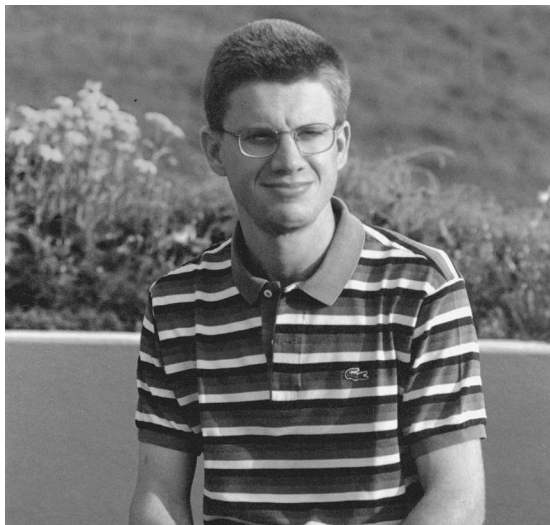


ROBERT BÄTTIG 1968–1997



Robert Bättig
Courtesy of Mr. and Mrs. Bättig.

Robert Bättig was born in Philadelphia, Pennsylvania, on November 6, 1968. Being born in the United States with Swiss parents, he had dual U.S. and Swiss citizenship. He attended the University of California at Davis, receiving a bachelor's degree in mathematics and in German literature in August, 1991, and a master's degree in math in June 1992. In the fall of 1992, Robert began graduate school in math at Cornell. In the first two years, he completed his basic course work.

In the summer of 1993, Robert was diagnosed as having diabetes. Soon after, his marriage ended in divorce, so he took a year's leave of absence in 1994 and 1995 and worked at the Union Bank of Switzerland in Zürich. When Robert returned to school in the fall of 1995, he worked hard for two years and completed his thesis, *Completeness of securities market models—an operator point of view*, which appears at the end of this issue.

In the fall of 1997, Robert began to work on post-thesis research projects and applied for an NSF postdoctoral fellowship and other academic jobs. Even though he was struggling to get his new insulin pump working smoothly, all seemed to be going well. Robert went off to Boston to spend Thanksgiving break there with some fellow grad students. On Monday, December 2, we saw him in my Math 777 class but not at the probability seminar or ever again. Some time in the early morning hours of Tuesday, he jumped to his death from the Stewart Avenue bridge.

In the wake of this tragedy, I learned a lot about a student whom I thought I knew well and that there is much more to diabetes than the need to regulate blood sugar by injecting insulin. With the permission of the editorial board, I have chosen to dedicate this issue of the *Annals of Applied Probability* to the memory of Robert Bättig.

RICK DURRETT
 Editor