A note of thanks by K. Itô

I would like to express my deepest appreciation to the organizers of this international symposium on stochastic analysis. I feel most honored that the special session was dedicated to celebrating my 88th Beiju birthday.

When I started my study of mathematics at Tokyo University, the most popular field of mathematics in Japan was number theory, but I myself was not successful at it. One day, I saw Kolmogorov's book on measure theoretical probability theory at the Maruzen bookstore in Tokyo. If I recall correctly, my university classmates, K. Kodaira and Y. Kawada, were also there with me in the bookstore. As I was only a first-year student, it was much too difficult for me to understand, but sooner or later I came to enjoy this rigorous description. Later I read Paul Lévy's book on infinite divisible probability distribution and stochastic processes, which seemed to me more profound and more attractive even though less rigorous. My Ph.D. thesis in 1942 was devoted to making Paul Lévy's theory as rigorous as Kolmogorov's theory. Afterwards, my interests were naturally directed to the theory of Markov processes and diffusion processes, of which an analytic theory had been formulated by Kolmogorov. Pursuing the study of the sample paths of processes in the same way as additive processes, I finally succeeded in introducing stochastic differential equations. Next, I tried to describe paths of one-dimensional Feller's diffusions. I owe the success of my project to Henry McKean, without whose collaboration this research would not have been possible.

I was born on September 7th, 1915, so I am eighty-seven years old today. But counting the day that I was born as my first birthday, today is my eighty-eighth birthday (Beiju), and it will undoubtedly be one of the most extraordinary and memorable birthdays in my lifetime. I had never thought that I would live so long, and my only regret is that my wife, my constant companion of sixty-two years, whom many of you know as Mrs. Itô, is no longer here to share this happy moment with me.

During this symposium, I learned of many new and exciting recent developments in stochastic analysis, and I feel encouraged to also pursue probability theory for another ten years. Let me again express my most sincere thanks to the symposium organizers and to all the participants for this special session and party celebrating my eighty-eighth birthday. Thank you very much.

Kiyosi Itô
September 7th, 2002