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A tribute to Professor Kiyosi Itô



In November 2008, soon after the sad news of Professor Kiyosi Itô's passing away, the Editorial Board of the journal SPA decided to publish a special issue as a tribute, in his honor. Since then, we started thinking about this issue whose main aim would be to present Itô's masterpieces:

Stochastic Calculus and Excursion Theory,

as well as some of their applications.

We soon were convinced that a combination of papers written, on one hand, by former students of Professor Itô: Professors Masatoshi Fukushima, Nobuyuki Ikeda, Hiroshi Kunita and Shinzo Watanabe, and, on the other hand, by a quartet of French probabilists: Professors Jean Bertoin, Philippe Biane, Jean-François Le Gall and Wendelin Werner, would be ideal for this purpose.

Admittedly, even with this excellent group of probabilists, the whole spectrum of K. Itô's achievements (see, e.g., his Selected Papers Volume, Springer (1987)) is far from being covered. We are confident that other probability journals will also provide tributes in honor of Kiyosi Itô, and discuss aspects other than those featured in this issue.

The special SPA issue is expected to appear in the first semester of 2010, thanks to the diligence of the eight authors.

Guest editor, M. Yor *Guest co-editor*, M.E. Vares *SPA editor*, T. Mikosch Available online 20 October 2009

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