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In Memoriam
Paul-André Meyer

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Father was a mathematician, and when he was not able to solve a problem he would turn to Sanskrit Grammar.

RAJA RAO. *The Serpent and the Rope*.

*This volume XXXIX of Séminaire de Probabilités
is dedicated to the memory of Paul-André Meyer,
who unexpectedly passed away on January 30th 2003, in Strasbourg.*

Readers of the *Séminaire* need not be reminded how deeply Paul-André Meyer's research has modified the landscape of Probability Theory during three decades, from 1962 and 1963, when his articles in the *Illinois Journal of Mathematics* extended to continuous time Doob's decomposition of supermartingales, to 1993, when his *Quantum Probability for Probabilists* appeared in the Springer Lecture Notes.

Most important is probably the way his work continues to live on, sometimes in ways different from those he would have thought. It is used "as one breathes" (to quote his "Titres et Travaux : Postface", which can be found at the very beginning of this volume), that is, in a way both trite and fundamental, similar to the way Fubini's theorem is used ...

The May-June 2005 issue of the *Annales de l'Institut Henri Poincaré* (Vol. 41, n° 3), also dedicated to the memory of Meyer, was prepared at the same time as this volume, under the auspices of a joint committee, consisting of J. Azéma, S. Attal, D. Bakry, M.T. Barlow, G. Ben Arous, J. Bertoin, P. Biane, C. Dellacherie, H. Föllmer, R.K. Gettoor, J. Jacod, T. Jeulin, M. Ledoux, J.-F. Le Gall, Y. Le Jan, D. Lépine, J. Neveu, K.R. Parthasarathy, E.A. Perkins, R. Rebolledo, A.N. Shiryaev, C. Stricker, J.B. Walsh, S. Watanabe, K.-A. Yan and ourselves. Both volumes exemplify, but do not exhaust, the broad spectrum of mathematical themes which interested Meyer.

We take this opportunity to recall to the reader's attention the tribute paid to P.A. Meyer and J. Neveu in 1994, on occasion of their 60th birthdays; it was published in 1996, in n° 236 of *Astérisque* and in n° 68 of *La Gazette des Mathématiciens*.

The present volume opens with a slightly abridged version of Meyer's autobiographical "Titres et Travaux : Postface", followed by an English version

of Marc Yor's "Un modèle pour nous tous" (the French version has appeared in the *Notices de l'Académie des Sciences*) and by Stéphane Attal's "Disparition de Paul-André Meyer", already published in n° 96 of *La Gazette des Mathématiciens*.

Ten other personal *témoignages* then follow. Among them is the speech Jacques Neveu delivered at Meyer's funeral in Paris; the other nine were written for this memorial volume.

Very sadly, one of these *témoins*, Catherine Doléans-Dade, also untimely left us in 2004. She had been Meyer's first student, and her name remains associated to a most important object in stochastic calculus; our warmest thoughts go to Everett and their children. Her death followed shortly that of Joseph L. Doob, who was from the very beginning one of Meyer's permanent sources of inspiration . . .

We thank the Académie des Sciences and the Société Mathématique de France for their kind permission to reprint Marc Yor and Stéphane Attal's *témoignages*, Anthony Phan for the drawing reproduced on the front cover, and Philip Protter for his help with the English language.

M. Émery and M. Yor

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