

To Hans Bühlmann on the occasion of his sixtieth anniversary

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Objekttyp: **Article**

Zeitschrift: **Mitteilungen / Schweizerische Vereinigung der Versicherungsmathematiker = Bulletin / Association Suisse des Actuaires = Bulletin / Swiss Association of Actuaries**

Band (Jahr): **- (1989)**

Heft 2

PDF erstellt am: **25.05.2024**

Persistenter Link: <https://doi.org/10.5169/seals-967216>

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To Hans Bühlmann on the occasion of his sixtieth anniversary

At the end of January, Hans Bühlmann is 60 years young. Instead of sending him flowers or a box of Swiss chocolates, the Swiss Association of Actuaries had a wonderful idea: to dedicate a colourful bouquet of scientific papers to its Honorary Chairman. The Swiss Association of Actuaries also had a not-so-wonderful idea: to entrust me with the perilous honour of writing an introduction on behalf of the international community of actuaries. How can anyone pay sufficient tribute to Hans Bühlmann in a few lines? To his scientific stature? To his personality? To his leadership role in the actuarial community? There is no need to remind readers of his impressive contributions to our field. Indeed, all of the “birthday” papers submitted are a tribute to his primordial role in the development of actuarial science as an important discipline of applied mathematics. Most of these articles, coming from all over the world, rely on some of Hans’ work. So, I have chosen the anecdotal approach, describing how Hans affected my actuarial life, because I think that his influence on my career illustrates the impact he had on a whole generation of actuaries. (This is my only excuse for mentioning my own work in this preface).

I was extremely fortunate to encounter Hans and his work when I was very young. Late in 1971, I was working on my Ph.D. on cooperative game theory, impatiently longing for the elusive idea that would enable me to complete my essay. At the same time, I was labouring – without much enthusiasm – through the exams for an actuarial degree. For that reason, my Department Chairman assigned me a book to read and review for our scientific bulletin. That book was “Mathematical Methods in Risk Theory”. What a revelation to a fascinating subject! I devoured the book in a few days, discovered no less than 13 open research problems, and, in the very last pages, an exciting model on risk exchanges in a reinsurance pool, ready to be developed using cooperative game theory concepts. There, to my great relief, was my final dissertation chapter. “Mathematical Methods in Risk Theory” not only provided me the inspiration to complete my thesis, but also renewed my interest for actuarial studies, eventually prompting me to make an important career switch: I became an actuary, instead of a researcher in game theory. Thus, Hans has to be thanked – or blamed – for all my writings in the ASTIN Bulletin or the Mitteilungen.

My admiration for “Mathematical Method in Risk Theory” was obviously shared by the entire actuarial community. It is an understatement to say that it became the book of the decade. Even today, it is a “must” reading for every non-life actuarial student, and remains a seminal reference in our field.

I had to wait six more years before meeting Hans in person. In 1977, I attended my first ASTIN Colloquium in Washington. Like most newcomers, I spent the time at the initial reception moving from group to group, peering at name tags, hoping to catch even a distant glimpse of living legends like Hans, whom I pictured as an austere aging gentleman with a beard of at least 10 cm (anyone capable of producing “Mathematical Methods in Risk Theory” had to wear a beard, and had to be physically incapable of smiling). Imagine my surprise and delight, then, an hour later, to find myself invited to dinner by that famous author, who – other surprises – was beardless and could not only smile, but also had a most infectious laugh. He did not yodel that evening, though. For that treat I had to wait some more years. But are there many scientific associations in the world where newcomers receive such a warm welcome?

Since 1977, Hans and I have met several times a year. We are now so deeply involved in ASTIN matters that our fax machines hardly have the time to cool off. My association with Hans as colleagues has deepened my appreciation for his scholarly work and his personality, and has confirmed my opinion of him as one of the all-time giants in the actuarial community. I thus feel very honoured to convey to him here the best wishes of the ASTIN community. Happy birthday, Hans. May you continue to yodel for many more years during post-actuarial-meeting evenings.

Jean Lemaire
ASTIN Chairman