This is the second of two special issues

dedicated to

Professor Gopinath Kallianpur

on the occasion of

his eighty-fifth birthday

Dedicated with love and gratitude

to Krishna

who has been a tower of strength

in our marriage

Gopinath Kallianpur

Preface

Professor Kallianpur started his career as a lecturer at the University of California, Berkeley (1951-52) and as a member of the Institute for Advanced Study in Princeton (1952-53). He has served the statistical and mathematical community tirelessly as the Director of the Indian Statistical Institute (1976-78) and the Alumni Distinguished Professor at the University of North Carolina at Chapel Hill (1979-2001).

One of Professor Kallianpur's achievements is the development of nonlinear stochastic filtering theory. The Kallianpur–Striebel formula and the Fujisaki–Kallianpur–Kunita equations launched an active area of research in stochastic analysis. In later work, along with R. Karandikar, Professor Kallianpur established the white noise theory of filtering. He has made important contributions in diverse areas such as statistical inference, Feynman integrals, stochastic partial differential equations, mathematical finance, and infinite dimensional analysis.

Six years after his retirement, Professor Kallianpur moved to Nashville, Tennessee, where he continues to work on mathematics. His dedication to mathematics is an inspiration. It is our privilege and pleasure to dedicate the first two issues of Communications on Stochastic Analysis in 2010 to honor Gopinath Kallianpur on his 85th birthday.

— The editors