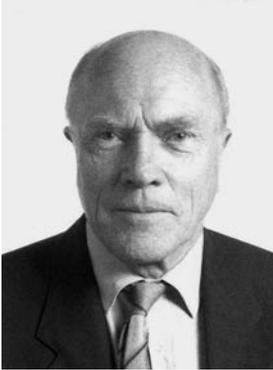


IN MEMORIAM JAN JUNG
(2 JUNE 1922 – 19 APRIL 2005)



ASTIN has lost one of his early pioneers, a statistician in the modern sense and a great thinker.

Jan Jung has studied at Stockholm University where he became assistant in mathematical statistics at the chair of the well-known professor Harald Cramér. Cramér's book "Mathematical Methods in Statistics" (Princeton 1946) has been the most prominent text on the subject for decades. The diligent reader will find Jan Jung's name in the preface of the book as he was personally involved in the text editing. Jan has remained faithful to mathematical statistics for his whole life. He has worked in the area of insurance statistics since 1957, for a long time

as the head of the Research Council for Actuarial Science.

Jan participated very actively in the early ASTIN activities. He was known for his excellent publications in the actuarial literature and his very sharp-minded contributions at the ASTIN colloquia. Just a few examples of his publications: Famous is his provoking article criticising Extreme Value Theory (AB 3.2 1964) with the conclusion that "The mincing machine produces an output which is mainly determined by its (a priori) input". Another contribution on the "Compound Poisson Process with Time Dependent Jumps" (SA 46, 1963) contains the very useful "Lemma of Jung". If you have a look at "Automobile Insurance Ratemaking (AB 5.1 1968) and "Statistical Models of Claim distribution in Fire Insurance" (AB 8.1 1976 with Lars Beuckert) you will immediately discover that Jan was one of the most conscientious statisticians who really mastered the skills of his guild. Participants in ASTIN colloquia will happily remember Jan's contributions in many discussions, his brilliant mind and his tremendous sense for humour, and also the happy hours spent with him in the evenings.

Jan has been a member of the ASTIN committee in the years 1964-1976. He served as president of ASTIN 1970-1972. He presided the Swedish Society of Actuaries 1976-1981. Jan was a member of the International Statistical Institute (ISI) and a corresponding member of the Swiss Society of Actuaries.

Many of us who had a deep rooted friendship with Jan will keep a dear memory of a great man whom we had the chance to encounter and who has given us very much during many years. Thank you, Jan.

Hans Bühlmann