In Memoriam: Doctor Hans-Jürgen Engelbert,
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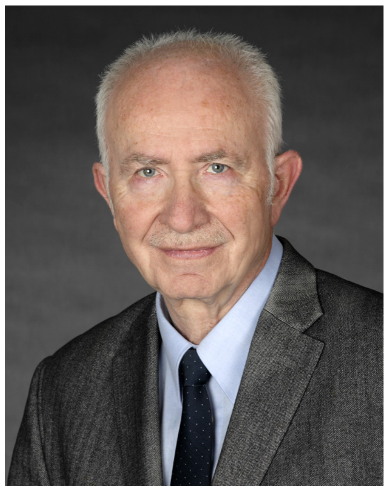
# IN MEMORIAM: DOCTOR HANS-JÜRGEN ENGELBERT



Hans-Jürgen Engelbert was born on November 28, 1944 in Breitenhain, Silesia (now in Poland).

After graduating from high school, he studied mathematics at the Friedrich Schiller University (FSU) in Jena and received his diploma in 1968. He then became an aspirant at the Lomonosov University in Moscow under the supervision of Prof. A. N. Shiryaev and received his PhD in 1972 with his thesis "Control of random processes (optional stopping, controlled/controllable Markov processes)".

Since then Hans-Jürgen Engelbert worked at the FSU Faculty of Mathematics, first as a research assistant (1972–1973), later as a senior research assistant (1973–1977). After his habilitation on "Markov processes on general state spaces" (1976), he was appointed university lecturer and later professor of probability theory and mathematical statistics.

His fields of research included numerous topics in stochastics, in particular the theory of Markov processes, optional stopping and control of stochastic processes, the theory of martingales, stochastic differential equations, and functionals of stochastic processes. His research activities resulted in two monographs, numerous books as editor, and more than 80 publications in internationally highly recognized journals, which have contributed significantly to Jena's international reputation in the field of stochastics. His contributions to the existence and uniqueness of weak solutions to stochastic differential equations, to the theory of Markov processes, and to the theory of martingales are frequently cited and have found their way into university textbooks. His international reputation is undoubtedly also due to his many years as associate editor of the journal Stochastics.

Moreover, Hans-Jürgen Engelbert advocated the formation of two European research networks on "Evolution Equations for Deterministic and Stochastic Systems" (2002–2006) and "Deterministic and Stochastic Controlled Systems and Applications" (2008–2012), which contributed to bringing together teams from universities in different countries. He also organized numerous international conferences, workshops, and winter schools.

In 2018, he received an honorary doctorate from the Université de Bretagne Occidentale in Brest, in particular for his research collaborations.

After becoming emeritus in 2009, Hans-Jürgen Engelbert continued his work on martingale representation theorems, enlargement of filtrations, Lévy processes, and forward-backward stochastic differential equations with the same passion and dedication that characterized his entire career.

Professor Hans-Jürgen Engelbert passed away on May 23, 2021.

His colleagues and students appreciated him for his enthusiasm for mathematics, his pursuit of clarity, and his humility. As his students, collaborators, and friends, we owe him so much, especially love, passion, and the pursuit of precision in mathematical research.

We would like to remember him with gratitude.

*Rainer Buckdahn*, *Paolo Di Tella*,
*Wolfgang Schmidt*, *Albert Shiryaev*