

Bruno Bassan (1956–2004)



Bruno Bassan was born in Rome, Italy, on November 9th, 1956, the youngest of three children of a Venetian Jewish family. He died in dramatic circumstances on October 6, 2004, from a heart attack during a flight to Rome, while returning from a short holiday in Zanzibar with his wife Tina.

Bruno graduated in statistics in 1981 at Università degli Studi di Roma “La Sapienza,” and got a Master’s degree in Mathematics at Northwestern University (Evanston, IL, USA). He then continued working at Northwestern under the supervision of Ionescu Tulcea and Erhan Çinlar. Back to Italy in 1984, he took a Research Associate position at “La Sapienza” in Rome and then became an Associate Professor at Politecnico di Milano. He finally returned to “La Sapienza,” where he had recently been appointed Full Professor of probability in the Department of Mathematics.

During his unduly short career, Bruno’s research activity was characterized by versatility and a large variety of interests, as testified by the number of fields he contributed to: Gaussian fields, stochastic orderings, optimal stopping, game theory, reliability applications, copulas, mathematical economics, and mathematical finance. Recently, he worked on the following three topics: i) value of information when several agents interact; ii) applications of copulas to the analysis of “multivariate aging” in reliability; and iii) Bayesian game-theoretical interpretations of Black and Scholes’ theorem on

option-pricing. On all of the above topics, he collaborated and had scientific contacts with many colleagues, both in Italy and overseas.

But the peculiar quality that made Bruno so special was his ability to become friends with most of the people he worked with. In fact, his sympathy and soft manners turned many scientific collaborations into friendships. Bruno could enjoy appreciation, esteem and affection from all his colleagues, his students and indeed from everyone who had the pleasure to spend enough time with him. In particular, he was a reference point in all academic institutions he worked in; his students benefited greatly from the clarity of his lectures and the enthusiasm he put into teaching. Anyone who interacted with him had a chance to appreciate his balanced views, his competence in several fields, as well as his irresistible and unmatched sense of humor.

Bruno had numerous interests beyond mathematics also: he has a fascination for the philosophical aspects of science and for the history of science. With his breadth of thought and enthusiastic attitude towards research, there was every anticipation that his career would be extremely fruitful. For this reason, his premature death is even more painful.

Marco Scarsini and Fabio Spizzichino

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