

MY BRIEF WITH GNEDENKO

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I first saw Professor Gnedenko's name in connection with his beautiful treatment of extreme value theory.

R.A. Fisher and L.H.C. Tippett had derived the limiting distributional forms by highly informal arguments but Professor Gnedenko's paper combined verbal and mathematical clarity. Perhaps 10 or more years later, in approximately 1970, he came to England, visiting first University of Newcastle-upon-Tyne in the North of the country; it is quite possible that he came there by sea.

He came on to London by train and I arranged to meet him at the train station. Because we had not met before I said I would identify myself by holding up a copy of the Journal of the Royal Statistical Society, of course Series B. This seemed to amuse him a lot for some reason.

I recall taking him straight to a guest room at Imperial College, and, this being a fraught time politically, remember his anxiety to go immediately to the nearby Soviet Embassy. Once he had done that and emerged he became much more relaxed. He gave two excellent seminar talks, one on laws of large numbers and one on a more applied topic which I do not recall, probably a queueing or reliability issue. At dinner one evening at my home with a few friends he spoke vigorously about all sorts of topics, the crime-writer Agatha Christie for example.

He dominated the conversation, in an entirely friendly way, even though his English vocabulary was extremely limited; this seemed no handicap. He spoke with a partly Australian accent; he had visited there shortly beforehand.

I met him a couple of times subsequently, the last time in Moscow where he entertained UK visitors to the Tashkent meeting of the Bernoulli Society at a rather lavish banquet in some official building.

He was regarded with affection and respect by those of us who met him on these occasions. The respect was partly for his massive early contributions to the subject and also for the remarkable way he kept very productive in research long after retirement.

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