

IN MEMORIAM
ERWIN STRAUB (23.8.1938 – 19.10.2004)



On October 19, 2004 Erwin Straub has unexpectedly left us. Not long before that date he had participated in a strenuous march across the Swiss Alps. Erwin Straub was born in the mountainous Swiss Canton Graubünden (the Grisons) where he also went to Primary School and Gymnasium. Already his Gymnasium teacher in Chur discovered Erwin's talents and above all his intellectual curiosity and diligently raised Erwin's interest in mathematics. Erwin had the chance to pursue his studies in that field at ETH. His interests were originally concentrated on the subjects of pure mathematics. His diploma thesis was written under the direction of the great topologist Heinz Hopf.

I was still working at Swiss Re when this newly graduated young mathematician was introduced to me. He wanted to apply his theoretical knowledge to real world problems. We both immediately recognised a basic kinship that lasted for a whole life. Both of us from the Grisons, both lovers of mountains, both also trying to understand the real world from basic principles expressed in mathematical language. We have worked together under many circumstances.

The Bühlmann-Straub credibility paper is our most known common work. Contrary to many other papers with joint authorship this is really an example of perfect cooperation. Erwin was on leave from Swiss Re at Stanford and I was in Zurich, so the paper was written by correspondence (of course in the old-fashioned pre-email era by air mail letters). I had given Erwin a sketch of

ideas before his departure. We then exchanged successive versions by correspondence. What a surprise each time the manuscript crossed the Atlantic! The text was each time like a completely new paper. The crucial idea for estimating the hyperparameters came from Erwin's side. He wrote to me that it had been suggested to him by a Stanford professor in the swimming pool. What an exciting way to do joint work in mathematics.

Erwin became soon a leading expert for pricing and reserving in reinsurance of the non-life branches. But he kept his vivid interest in pure mathematics. He was among the early mathematicians to discover the beauty of chaos theory – but hélas also its non-applicability for insurance pricing. In the eighties he was even hoping to find a solution to Fermat's last problem. And fundamentally Erwin was even much more than a mathematician, he was also a poet and a philosopher.

Erwin has had a great impact on the development of ASTIN through his ideas and through his participation in many colloquia. He was heavily involved in the activities of the Swiss Actuarial Association. For two decades he was co-editor of its bulletin and one of the leaders in establishing and running the Summer Schools of SAA. Erwin taught courses of actuarial mathematics at the University of Bern. This institution conferred him the professor title for his great achievements, among them the publication of his Springer book "Non-Life Insurance Mathematics" which has become a classic.

At Swiss Re Erwin was for many years the great expert whose judgement was sought in difficult situations by top management as well as by the young newcomers. Erwin himself had always refused to be promoted into higher levels of hierarchy. His authority resulted from his competence and from the rightness of his character. Already in his young years Erwin presided the organisation of all Swiss Re employees. His interest was in people not in power.

It is hard to miss Erwin for his family, for his friends, for the whole actuarial community. But we may find consolation from the thought how much Erwin has given to us all. Thank you Erwin.

Hans Bühlmann