

Andrey Nikolaevich Kolmogorov (25 April 1903 – 20 October 1987)

From: https://en.wikipedia.org/wiki/Andrey_Kolmogorov

- Soviet-era mathematician
- Considered by many as the father of modern probability theory
- A Moscow State University student of Nikolai Luzin (set theorist), Kolmogorov testified against him during Stalin's Great Purge of the 1930's (please do not get any ideas)
- In 1933, Kolmogorov published his book *Foundations of the Theory of Probability*, laying the modern axiomatic foundations of probability theory
 - Will we discuss the Kolmogorov tuple elements $\{\Omega, \mathcal{F}, P\}$ and the three Kolmogorov axioms of probability
- Kolmogorov established the basic theorems for smoothing and predicting stationary stochastic processes and later independently developed a result called the Chapman (British mathematician) –Kolmogorov equations, a means for marginalizing the distribution of a Markovian stochastic process
- In his later years, he devoted much of his effort to the mathematical and philosophical relationship between probability theory in abstract and applied areas.
- Kolmogorov is reputed to have said - "Every mathematician believes that he is ahead of the others. The reason none state this belief in public is because they are intelligent people."

