

## ZULF'S OPEN LETTER TO HAIM BREZIS

ZULFIKAR MOINUDDIN AHMED

Dear Haim Brezis,

You would like to retaliate against Bill Gates in war. This is admirable, and I am grateful. But my faith is that I was, billions of years ago, a Rebel Angel and joined Lucifer in Rebellion against a tyrant. And that is my war experience and I did not like wars in this life.

French are too impatient in wars, mon cher. You should (a) obtain a copy of *Continuous-Time Finance* of Robert Merton, (b) Ask Analysts to learn about how Robert Merton and others in Finance as well as Paul Levy deal with *jumps*. They have truly extended the story of functions with discontinuities.

In any case, I am Finance tribe too, and you should not rush into war with Bill Gates without proper diplomatic engagement. Talk to Robert Merton and Kaushik Amin and Andrew Morton. Forge strong alliances between Mathematical Analysts and Quant Finance that is substantial. In war, know each others' strengths and weaknesses. Never do anything new in war. Only things that are most robust and easy and routine. Never stress your men in actual threat of death. Stress them only in secure environments.

Good luck my friend. May the blessings of Heaven and Light be with you.

Thank you,

Zulfikar Moinuddin Ahmed