
OBITUARY



ANDREI IVANOVICH KIBZUN

31.07.1951—06.05.2026

**Laureate of the Government Prize of the Russian Federation
in the field of science and technology,
Doctor of Physical and Mathematical Sciences, Professor**

On May 6, 2026, at the age of 75, Professor Andrei Ivanovich Kibzun passed away. He was an outstanding Russian scientist in probability theory, stochastic system optimization, probabilistic methods of systems analysis, stochastic programming, and the optimization of probabilistic and quantile performance criteria. He was also a talented educator, a remarkable colleague, and a kind friend.

Andrei Ivanovich Kibzun was born on July 31, 1951, in Khabarovsk. In 1968, he graduated from the Physics and Mathematics Boarding School No. 18 at Moscow State University, under the guidance of Academician A.N. Kolmogorov. In 1974, he graduated with honors from the Faculty of Aircraft Engineering of the Moscow Aviation Institute, and in 1975, he also graduated with honors from the Faculty of Mechanics and Mathematics of Lomonosov Moscow State University. This combination of strong engineering and mathematical training allowed him to begin active research at the Moscow Aviation Institute, where he defended his Candidate's dissertation in 1978 and his Doctoral dissertation in 1987. In 1989, A.I. Kibzun was awarded the academic title of Professor. It is important to note that already in his Candidate's dissertation, Andrei Ivanovich laid the foundations of a new scientific direction, which were further developed in his Doctoral dissertation and later in the work of his students. In 1990, Professor A.I. Kibzun worthily took the baton from the founder of the Department of Probability Theory and Mathematical Statistics, Academician V.S. Pugachev, the founder of the Soviet school of statistical control theory. Professor A.I. Kibzun

preserved the traditions of this school and enriched them by attracting first-class scientists in stochastic systems, control theory, statistical estimation, and optimization to the department. In recent years, the main achievements of this school and of Andrei Ivanovich personally have been new algorithms for solving one-stage and two-stage probabilistic and quantile optimization problems, based on reduction to deterministic mixed-integer programming problems, as well as the analysis of these approximations in terms of accuracy and convergence. Under the supervision of A.I. Kibzun, 10 Doctoral and 20 Candidate's dissertations in physical and mathematical sciences have been defended. The efforts of his research team have been supported by more than 20 various international and Russian grants, including from the Russian Foundation for Basic Research, the Russian Science Foundation, and the Ministry of Education and Science of the Russian Federation.

The main scientific results of A.I. Kibzun are presented in three monographs on stochastic programming with probabilistic criteria and in more than 100 scientific articles. A.I. Kibzun and his students developed a set of methods for solving stochastic programming problems with probabilistic and quantile criteria, including the confidence method, the deterministic equivalent method, stochastic quasi-gradient methods, the sample approximation method, and others.

A.I. Kibzun paid great attention to methodological work and to teaching students. A textbook on probability theory and mathematical statistics, written jointly with colleagues, reflects the methodology developed by the department for teaching this discipline to engineering and economics students. For many years, A.I. Kibzun taught a special course, "Applied Stochastic Programming," for students of the Department of Probability Theory, in which he presented both the achievements of world science in this field and the results obtained by the department's scientific school.

Professor A.I. Kibzun served for many years as a member of the editorial board of the journal "Avtomatika i Telemekhanika" (Automation and Remote Control), where he prepared 12 thematic issues on contemporary optimization problems (in 1998, 2003, 2004, 2007, 2011, 2012, and 2017). He actively worked on the editorial boards of the journals "Vestnik komp'yuternykh i informatsionnykh tekhnologii" (Herald of Computer and Information Technologies) and "Applied Stochastic Models in Business and Industry", and was a member of the Scientific and Methodological Council for Mathematics and Mechanics of the Ministry of Education and Science of the Russian Federation.

Professor A.I. Kibzun actively participated in scientific and expert activities for 20 years, serving as a member of the Expert Council on Management, Computer Engineering, and Informatics of the Higher Attestation Commission under the Ministry of Education and Science of Russia. He shaped the policy for the certification of highly qualified scientific personnel, prepared the passports for scientific specialties in systems analysis, information processing, and mathematical modeling. He was a demanding yet supportive opponent, setting an example for young scientists in the rigor of mathematical formulations, conscientiousness, and devotion to science.

The merits of Andrei Ivanovich were highly appreciated by the Russian government: as part of a team of authors, he was awarded the Prize of the Government of the Russian Federation in the Field of Science and Technology in 1999 for the development and implementation of a methodology for the high-precision separation of spacecraft of various purposes, and he was awarded the title "Laureate of the Government Prize of the Russian Federation".

The entire life of Andrei Ivanovich Kibzun, his high professionalism, his dedication to his work, his attitude toward people, his love of life, optimism, diligence, and care for his loved ones will remain a fine example for us. His wise and kind advice helped colleagues, friends, and students. His constant readiness to listen and support created an atmosphere of genuine respect and trust around him.

The bright memory of the outstanding scientist and wonderful educator Andrei Ivanovich Kibzun will forever remain in the hearts of his family, colleagues, students, and friends.

Editorial Board of the journal "Automation and Remote Control," colleagues and friends