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Meyer (21  
August 1934 - 30

January 2003) was a  
French mathematician,  
who played a major  
role in the

development of the  
general theory of  
stochastic processes.

He worked at the  
Institut de Recherche  
Mathématique (IRMA)

in Strasbourg. He is  
best known for his  
continuous-time analog  
of Doob's

decomposition of a

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Meyer  
submartingale, known  
as the Doob–Meyer  
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theory motivated.I  
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