



Mathematical Institute
16 Chambers Street
Edinburgh

Jan. 22, 1936.

Dear Dr. Fisher,

Very many
thanks for the offprints, which are
safely to hand. I shall return
the ones you mention. I had of
course read your alternation of papers
with Dr. H. Jeffreys in the Proc. R.S.,
at least as far as I had the patience
to read Jeffreys, which was very little.
As to the important paper in the Camb.
Phil. Soc., I think I can secure
another copy; I knew it, and had

read it before.

The trimming up of the mathematics of probability, to which you allude, is of secondary importance compared with a correct grasp of the basis, and a recognition of what the variables are when encountered in practice. Several interesting books in the last three years have appeared, founding probability very prettily on the theory of measure and integration of sets of points; but refraining from mentioning what these sets are in such cases as the tossing of an inhomogeneous, irregular and biased die, etc. No subject is so perennially interesting, or so uselessly controversial.

Yours sincerely,
A.C.uthen.

January 23rd, 1936

Dear Mr Aitkin,²

I am very glad to have your letter, and agree with you entirely as to the position in mathematical probability. In some form or other the subject must sooner or later be introduced, or re-introduced, into the teaching of mathematics in Universities, and, in this respect, the question of the nomenclature and affiliation of the subject really deserves some consideration. In his great book it was clearly Laplace's intention to enlarge the meaning of the term "theory of probability", so as to include a wide range of mathematical studies, equations of finite differences, for example, which are cognate but do not involve uncertain inference or its mathematical specification in any form. The same tendency extended to the present day would make the subject include all the various topics vaguely associated with statistics. It is now clear, however, and it was, I think, clear to Gauss, that this was bound to happen, that the old theory of probability would come to mean a group of rather academic topics, studied as a preliminary to statistics. If it had

not any other association, therefore, the word "statistics" might be used for the whole subject which is now opening up, and I used to think that this would be the appropriate modern position, but I now rather doubt it, and would be glad to know your opinion on the way in which these studies may best be furthered. To many "statistics" means Government publications, and in Universities it is often absurdly confused with economics. I was greatly attracted by Whittaker's term, "the calculus of observations", which, if it were shorter, would cover the ground admirably. I suppose the term "theory of errors" could properly be extended to cover the distributions of statistical estimates, and might have been used for the whole theory of ~~statistics~~^{estimation}, had I not been concerned with the temporary necessity of making my own approach quite explicitly clear, and to avoid the assumption that I was accepting previous formulations of analogous problems. Even here, though, confusion has been introduced through Pearson and Neyman using the term "theory of estimation" for the views they have developed on tests of significance, without reference to the results of the original theory.

From my point of view the important point is that the original concept of probability is not adequate to specify the nature of the uncertainty inherent in many forms of inference from observations. From this point of

view it is almost unfortunate that a group of cases has been found in which inductive inference may properly be expressed in terms of probability, using the fiducial mode of argument; for this has tempted some mathematicians, and will, I fear, tempt more, to imagine that this type of argument is more widely applicable than is really the case, and to avoid enlarging their imaginations sufficiently to grasp the cases where no probability statement is adequate. This is, in my view, a decisive reason against enlarging the meaning of the theory of probability so as to cover all types of inductive inference, since the word "probability" must be tied closely to one quite defined mathematical concept.

Pray excuse this long dissertation.

Yours sincerely,