

February 27, 1939

Dear Professor Hardy,

You may have learnt that about two years ago I felt myself obliged to resign membership of the Cambridge Philosophical Society, and, as Jeffreys has recently informed me that, on his own motion and without any suggestion coming from me, he has been interesting himself in the possibility of my rejoining the Society, I am writing this in order that you may be informed as to what took place.

In 1929 a German statistician named Behrens put forward a test of significance of the difference between the means of two samples from populations having unequal variance. The case seemed to me of little practical importance in respect of actual experimentation, and I have, in subsequent editions of Statistical Methods, referred to it in this sentence (7th Edition, p. 130)

"This problem has, in fact, been solved,
"but in relation to the real situations
"arising in research, the question it
"answers appears to be somewhat academic."

In December 1935 I published a collection of examples illustrating what I have called "the fiducial argument in statistical inference". Among them was a demonstration of Behrens' formula, which at that time had not, I believe, even been criticised as inexact. Indeed it was fairly obviously exact for the problem Behrens set himself. During 1936 the Cambridge Philosophical Society published a paper by Bartlett, in which he implied that Behrens' method and the table which he had given were inaccurate.

I thought, or I should now rather say I recognised, that Bartlett's criticism arose from his not understanding the problem Behrens and I had discussed, that his ideas of the numerical values following from Behrens' formula were at fault, and that the distribution on which he relied as giving the true values in contrast to Behrens - actually, though he did not recognise it, "Student's" distribution for paired samples - had not the relevance he thought as providing a valid alternative approach.

I do not know why this paper of Bartlett's was published without either he or his referees referring to me to ascertain if he had correctly apprehended the argument he was criticising. Once published, however, it must have been clear that I should have to answer it,

if only because I had been responsible for introducing the notion of fiducial probability into Statistics, and was concerned to take all care to prevent the notion being misapplied. The most suitable place for a reply was the Cambridge Proceedings, and I was astonished to find that hesitation was felt in the Committee about allowing me to do so.

In correspondence with me Mr Wilson protested that neither he nor the Committee based their action on any claim to have judged the correctness of Bartlett's criticism, or of my reply. It seems, however, that their action would be incredible if they had not been most confidently advised that I was in the wrong. Since then a good many other workers have examined the matter from various standpoints, and there can, I think, be no longer any question of an analytic error in the demonstration of Behrens' formula. It gives, in fact, the exact result which it sought to evaluate. Discussion might continue, of course, on the relevance of the solution to various practical situations. It was in view of such a possibility of the discussion^{on} continuing that I quoted above a paragraph from my book on Statistical Methods. It is, in my opinion, rather seldom that the

postulated basis of Behrens' solution is exactly justified in practice. More frequently, there is sufficient uncertainty to make his test a useful supplement to the alternatives available.

I think I may assume that you would never willingly be associated with the suppression of mathematical truth, or even with the suppression of a point of view with which you are inclined to disagree on a debatable issue. On this point, so far as I can see, the Society can only put itself right by again permitting free publication on the subject. I published my reply two years ago, without Bartlett raising in the meantime any question of my not having treated his criticism courteously and fairly. In view of the recent publication of adequate tables of Behrens' solution (Sukhatme, Sankyā IV. Pt. 1) I am publishing again a fuller explanation of exactly what the tests effect, and of the situations to which they are appropriate. I have recently heard that Yates of Rothamsted, who at first agreed with Bartlett's objection, has ^{since} ~~recently~~ made a new investigation, which leads him to concur with my own point of view. I have persuaded him to delay publication of this while I ascertain whether the Cambridge Society would be willing to publish his paper, as this seems to be the

only action they could take which would give outsiders any confidence in their sense of propriety.

Will you be good enough to ascertain for me what is now the attitude of the Committee.

Yours sincerely,