

# Index

- Abstracts, 60  
Accident proneness, 67  
Actuarial science, 4, 17, 59  
Additivity, complete, 7  
"Adhockery," 40, 55, 56, 78  
Allais, Maurice, 10, 97  
Alphabet (generalized), 12, 21  
Amino acids, 55  
Anthony, Euthie, x  
Arbitrariness, minimization of, 16  
Association factor, log-normal distribution of, 58  
    method for estimating small probabilities in large contingency table, 57-58  
Automation of science, 4  
Axiom, linguistic, 8
- Barnard, George, A., 82  
Bartlett, Maurice S., 8, 64, 74, 97  
Bayes, Thomas, 79  
Bayes factor, 31  
Bayes factor insensitive to selection of flattening constant or to its (Type III) distribution, 44  
Bayesian, definition, 8  
    extreme form of, 10  
    more or less, 10  
Bayesian method, "empirical," x  
    capable of *confirming* approximate truth of null hypothesis, 50  
    modern, ix, 4  
    not envisaged by Bayes, 79
- Bayesian philosophy, absurd criticism of, 10  
Bayes-Laplace, estimation, 76  
Bayes-Laplace postulate, generalization to multinomial sampling, 24, 25, 73  
    (uniform distribution), 16, 17, 18, 76, 77, 94  
Bayes/non-Bayes compromises; *see* Compromises  
Bayes' theorem in reverse, 5, 11  
Belief, degree of, 6  
Bellman, Richard, 62, 87, 97  
Belonogov, G. G., 70, 97  
Beta distribution, 17, 19  
    linear combination of, 18  
Betting, 6, 23, 28  
    only Type II expectation of physical probability relevant, 10  
Bilinear forms, 87  
Binomial sample, 7, 12  
Boltzmann, L., 73, 97  
Bortkiewicz effect, 59  
Botryology, 60, 70  
Braithwaite, R. B., 100  
Broad, C. D., 18, 97  
Brown, David T., 73, 75, 97
- Carnap, Rudolf, 8, 17, 97  
Cassells, J. W. S., 33  
Champernowne, D. G., 70, 97  
Chance, 6  
Character recognition, ix

- Cheating, unconscious (wishful thinking), 16
- Chess openings, statistics, 67
- Chi-squared and log-factor, relationships between, 32
- Chi-squared test for rank of population contingency table, 64
- Classification, ix
- arboresque (treelike or dendroidal), 30, 78
  - one-way; *see* Multinomial distribution
  - two-way, 58
- Clumps, science of, 60
- Clusters of clusters, 60
- Cochran, William G., 39, 97
- Cohen, John, 6, 97
- Coin spinning, 19, 20
- Collar, A. R., 63, 98
- Colon, meaning "provided by," 32
- Combination of significance tests, 39
- Communication, 8
- Compromises, between Bayesian and non-Bayesian methods, 5, 10, 28, 34-35
- between philosophy and politics, 16
  - between subjective probability and credibility, 7
- Computable numbers, 18
- Consistency, 6, 22
- Constraints, 72
- $r$ th-order, 74
- Contingency table, contraction of, 61
- correlated rows or columns in, 58
  - cubical "folded," 86
  - factor in favor of independence, 52, 53
  - folded, 55, 78, 85
    - expected number of repeats in, 56
  - independence in, 47-54
  - initial distribution of probabilities in rows not independent, 90
  - large pure, Chap. 7
  - $m \times n$ , 95
  - multidimensional population, Chap. 9
  - population, 61
  - probability of, given the marginal totals, 51
  - singular decomposition, 61
  - sparse, 55-56, 60
  - $2 \times 2$ , 30, 78
    - satisfactory Bayesian treatment, 54
- Continuity correction for multinomial chi-squared, 39
- Continuum of inductive methods, 17
- Controversy, avoidable up to point, 9
- avoidance of, 6
  - unavoidable in applications, 9
- Conviction, intensity of, 6, 7
- Correlation coefficients, geometrical representation, 60
- partial, geometrical representation of, 60
- Courant, Richard, 87, 97
- Coverage of sample, 67, 68
- Credibilist's five flattening constants, 36
- Credibility, 7
- and mental health, 7
  - selection of, 73
- Credibility distributions, impossible to reach agreement concerning, 5
- Criminality of twins of criminals, 53
- Crossentropy, 32
- Darroch, J. N., 74, 75, 98
- Davidson, Donald, 6, 98
- Decisions, 3, 6, 14
- De Finetti, Bruno, 7, 9, 13, 14, 77, 98
- theorem of, 13, 19
  - generalization, 14, 21-24, 84
- Deming, W. Edwards, 57, 98
- Diagnosis, medical, ix
- Dictionary compilation, 67, 79
- Dirac delta function, 18
- "sliced," 92
- Dirichlet distribution, 36, 58, 68, 76, 78
- equivalent to use of flattening constant, 25
  - linear combination of, 25, 27, 76, 78
  - symmetrical, better than Bayes postulate, 27
- Dirichlet's multiple integral, 24, 36
- Discrete distributions made continuous, 39-40
- Discrimination between hypotheses, 3, 31, 32
- Distribution, bimodal, 18
- initial, replacement by a better, 11
  - semi-initial, 4, 58
  - Type II, unimodal, 17
  - of Types II and III, 5
  - Type III, 42, 46, 78
    - for parameters of Type II distribution, 27-29, Chap. 5

- its use equivalent to reduction in number of parameters in Type II distribution, 27
- Dualism, 8
- Duality between maximum-likelihood estimation and maximum entropy, 74
- Duncan, W. J., 63, 98
- Dutch book, 6
- Eck, Richard V., 55, 98
- Edgeworth, F. Y., 7, 98
- Eigenvalues, inequalities for, 65
- Eldridge, R. C., 67
- English vocabulary, 68
- Entropy, 32, 67, 69, 73  
 constrained, local maximum of, 73  
 and log-likelihood, maximizing linear combination of, 75  
 maximum, 73, 79  
 iterative scaling procedure for, 75  
 proportional to logarithm of initial density, 75
- Equiprobability of partitions, 25
- Equivalent sequence; *see* Permutable sequence
- Erdélyi, Artur, 30, 98
- Estimation, of binomial chance, 15  
 confidence-interval, 15  
 by maximum entropy, and neural circuits, 4  
 maximum-likelihood, 15  
 of probabilities, fundamental in scientific inference, 79  
 indeterminacy of, 4  
 reasons for interest in, 3  
 of small probabilities, 3
- Factor analysis, 65, 79
- Factor in favor of a hypothesis, 31
- Factorization of kernel, approximate, 65
- Fiducial argument inconsistent with Bayesian philosophy, 79, 81
- Fiducial inference, "permutative," 83  
 worth salvaging?, 83
- Fisher, Ronald A., 39, 40, 53, 79, 82, 98
- Flattening constant, 24, 25, 35-54, 77  
 credibilists', 28  
 different constants suggested by different frequency counts, 29
- Flattening frequency count, 24, 33
- Fourier transform discrete, multidimensional, modulo 2, 74
- Frazer, R. A., 63, 98
- Fréchet, Maurice, 13, 98
- Freedman, David A., 21, 98
- Frequencies of frequencies, 67, 79, 91  
 their relevance inconsistent with Johnson's sufficiency postulate, 26
- Frequency count, 21
- Frequency interpretation of credibility by random selection of universes, 35
- Function, "after effect," 58  
 generalized, 94
- Game situation, 10
- Gamma function. incomplete, 47
- Gaussian variables and maximum entropy, 73
- Generating function applied to folded contingency tables, 85
- Genetic code, 56
- Genetics, 55
- Gibbs, J. Willard, 73, 98
- Good, I. J., Chaps. 1-9, 98, 99
- Goodman, Leo A., 74, 99
- Gram matrix, 62, 89
- Haag, Jules, 77, 99
- Haldane, J. B. S., 3, 11, 18, 38, 94, 99
- Haldane's initial distribution for binomial physical probability, 16, 28, 94
- Halmos, Paul R., 62, 99
- Hardy, G. F., 17, 26, 99
- Hardy, G. H., 14, 69, 84, 99
- Harman, Harry H., 63, 64, 99
- Harris, Bernard, 67, 99
- Hartmanis, Juris, 73, 99
- Hausdorff, Felix, 14
- Hausdorff summation, 14  
 generalization to multiple series, 84  
 as Monte Carlo process, 84
- Hausdorff transform, 84
- Hausdorff transformation, regular, 84
- Hausdorff's moment problem, 14, 78
- Hausdorff's theorem, 14
- Herdan, Gustav, 70, 99
- Heterogeneity, 67
- Hewitt, Edwin, 13, 21, 99
- Hierarchy, of populations, 9  
 of probabilities,  $x$ , 28, 40  
 of types of sampling, 9
- Hilbert, David, 87, 97
- Hilbert space, 61, 62, 65
- Hilbert's formula, 62
- Hildebrandt, T. H., 22, 100
- Hinčin, A. Ya., 14, 100

- Honesty, its dishonest appearance, 16
- Hume, David, 100
- Hume not yet defeated, 16, 26
- Hypothesis, of no  $r$ th-order interaction, test of, 74  
 simple statistical, 7  
 statistical, 3
- Ignorance, formal expression of, by means of credibility distribution, 16
- Imaginary results, device of, 45  
 for avoiding unconscious cheating, 20  
 for selection of parameter of initial beta distribution, 19, 20
- Independence, maximization of amount of, 73  
 statistical, 12, 13, 14
- Index terms, 60
- Induction, scientific, 18
- Inference, Bayesian (rational), 11  
 fiducial, 11  
 pistimetric, 11  
 equivalent to use of unreasonable initial distribution, 28
- Information, maximization per unit of effort, 70  
 mutual, 58, 59, 73
- Information retrieval, 60, 72
- Insurance, 3
- Integral equation, nonlinear, 78  
 relevant to foundations of statistics, 91, 92  
 solution by use of moments, 93
- Intelligence, artificial, ix, 4, 71
- Interaction, Fourier, 74  
 second-order, 74
- Interval estimation, 15
- Invariance theories, for initial probability distributions, 18, 28, 36, 44  
 rejection of by device of imaginary results, 45
- Ishii, Goro, 56, 100
- Jaynes, E. T., 73, 75, 100
- Jeffreys, Harold, 7, 8, 11, 18, 19, 20, 25, 28, 29, 31, 36, 40, 44, 52, 53, 100
- Jeffreys-Haldane divergent (improper) distribution, 38
- Jeffreys-Perks distribution, 94
- Jeffreys-Perks law of succession, 18, 19
- Johnson, N. L., 25, 100
- Johnson, William Ernest, 13, 21, 22, 24, 25, 26, 77, 100
- Johnson's combination postulate, 25, 26
- Johnson's sufficiency postulate, 26, 28, 36, 78  
 conditions for, 27  
 improvement of, 40, 48  
 inappropriate when frequencies of frequencies are informative, 68  
 indiscriminate use inconsistent, 30, 78, 90  
 tautologically true if  $t = 2$ , 26
- Jones, K. Spärck, 70, 100
- Judgments, mature, 27  
 of subjectivist, everything grist to mill of, 11
- Kemble, Edwin C., 8, 100
- Kendall, Maurice G., 60, 100
- Kernels, 65
- "Kertrix," 66
- Keynes, John Maynard, 5, 7, 100
- Khintchine; *see* Hinčin
- Kincaid, W. M., 40, 100
- Kolmogorov's axiom (complete additivity), 7
- Koopman, Bernard Osgood, 5, 7, 10, 100
- Ku, H. H., 39, 47, 100
- Kullback, Solomon, 39, 47, 100
- Kupperman, Morton, 39, 47, 100
- Landé, A., 8
- Lange, J., 53, 100
- Language, vagueness of, as contributing to difficulty of probability estimation, 34
- Laplace, Pierre Simon, 16, 101
- Laplace's law of succession, 17, 18, 19, 77
- Lidstone's generalization, 25
- Lawley, D. N., 64
- Lewis, P. M., II, 73, 101
- Lidstone, G. J., 17, 24, 25, 101
- Likelihood, Type II, 36
- Likelihood ratio (ratio of maximum likelihoods), 32
- Likelihood-ratio statistic for whether multinomial sample came from specified population, 47
- Likelihood-ratio test, for independence in  $2 \times n$  contingency table, 49
- Type II, 35, 42  
 adjusted for curvature, 43

- sometimes approximately equal to Bayes factor, 43
- Lindley, Dennis V., 81, 101
- Literary text, sampling of, 67
- Log-factor (logarithm of Bayes factor), 32
- Lorge, I., 71, 102
- Machines, ultraintelligent, 71
- Magnus, Wilhelm, 98
- Mandelbrot, Benoît, 70, 101
- Markov chains, interaction in, 74
- Matrix, approximation to, 63
- Mauldon, J. G., 25, 101
- Maximum likelihood, Type II, 35, 37  
Types I and II, their approximate justifications, 28
- Maximum-likelihood estimate, 24  
appearance of being less arbitrary than Bayesian estimate, 16  
asymptotic properties not reason for preferring to Bayesian estimate, 16  
as final expectation when initial distribution is Haldane's (or generalization thereof), 16, 18, 28  
of frequencies unreasonable for the species-sampling problem, 68  
as mode, when initial distribution is uniform, 16  
worse than Laplace's law of succession, 17
- Maxwell, A. E., 72, 101
- Meier  $G$ -function, 30
- Mellin convolution, 30
- Metalinguage, axiom of, 8
- Metaphysics, 35
- Methods, good enough, 5
- Minimax property of singular values, 79, 87-89
- Minimum chi-squared, 57, 75
- von Mises, Richard, 54, 101
- Molecular biology, 55, 78
- Monte Carlo process exemplified by Hausdorff summation, 78, 84
- Mood, Alexander McFarlane, 52, 101
- Morgenstern, Oskar, 7, 101
- Mosimann, J. E., 25, 101
- Multinomial discrimination and significance, Chap. 5
- Multinomial distribution, lumping of categories, 29, 30
- Multinomial estimation, 23-29
- Multiple sampling, 77, Chap. 4
- Nachwirkungsfunktion*, 58
- Naturalness required by credibilist, but only to be judged subjectively, 90
- von Neumann, John, 7, 101
- Neurophysiology, 4
- Neymann, Jerzy, 32
- Neymann-Pearson lemma, 32
- Null hypothesis, 18  
Type II, 35, 40
- Oberhettinger, Fritz, 98
- Oblique stroke, meaning "as against," 31
- Occupations, and causes of death, 58  
of fathers and sons, 58
- Odds, 31
- Ordering, partial, of probabilities, 7
- Orthonormal sets of vectors, 62
- Paleontology, 67
- Parameters, minimization of their number, even for Type II probability distributions, 11, 16
- Pareto law, 70
- Pattern recognition, *see* Character recognition
- Pearson, Egon S., 3, 32, 40, 101
- Pearson, Karl, 4, 47, 58, 101
- Perks, Wilfred, 18, 19, 20, 25, 29, 36, 40, 44, 101
- Perks-Jeffreys estimation, 76
- Permutability postulate, 13, 14
- Permutable sequence, 13, 21, 22
- Philosopher and practical statistician, narrowing of gap between, 79
- Philosophy, 6
- Pitman's shorthand, distribution of number of strokes per symbol, 70
- Poisson, S. D., 8, 54, 68, 101
- Poisson distribution, approximate, of the number of "repeats" in a sparse contingency table, 54
- Population of Types I, II, III, etc., 9  
of Type II, 9, 12  
of Type III (super-superpopulation), 78
- Power method for calculation of eigenvectors, 63
- Predictions, 3  
method of making them with certainty, 15
- Probability; *see also* Estimation of probabilities

- Probability (*Continued*)  
 of event that never occurred, 3, 4, 58  
 final or posterior, 9  
 hierarchy of, x, 28, 40  
 initial or prior, 9  
 intuitive, 7, 9  
   partially ordered, 10  
   precise and imprecise, 10  
 kinds of, x, 8, Chap. 2  
 logical or necessary; *see* Credibility  
 multisubjective or multipersonal, 6  
 numerical, represented by numbers, 7  
 partial ordering of, 9  
 physical, de Finetti's interpretation, 9, 13, 23  
   material, or intrinsic, existing independently of minds or logic, 6, 8, 9  
   reason I do not accept de Finetti's interpretation, 14  
   subjectively probable, 7  
   Type II variance of, 10  
   urn model for, 8  
 psychological, 6  
 simplest useful theory of, 7  
 subjective, of credibility, 9  
   fundamental nature of, 14  
   or personal, 6, 9  
 tautological or mathematical, 7  
 Types I, II, etc., 9  
 upper and lower, 5  
 use of for understanding of everything, 8
- Probability distribution, final or posterior, 9  
 initial or prior, 9  
 Type III, 35
- Probability inequalities, fundamental, 5
- Projection, orthogonal, 88
- Propensity, 6
- Quadratic forms, 62  
 minimax property, 87, 88
- Quantum mechanics and dualism, 8
- Ramsey, Frank Plumpton, 7, 8, 101
- Random selection of universes, 35
- Random sequence, 12, 21
- Rationality of Types I and II, 9
- Recall, human, 72
- Refutation and confirmation, 50
- Repeat rate, 27, 45
- Results imaginary, 5
- Robbins, Herbert E., x, 68, 101
- Robustness of Bayesian methods, 45, 58
- Rothaus, Oscar S., x
- Roy, A. D., 11, 28, 101
- Russell, Bertrand, 7, 101
- Russian vocabulary, distribution of, 70
- Samples, basic and nonbasic, 41  
 effectively small, 3
- Sampling, simple, Chap. 3
- Sampling space; *see* Alphabet
- Savage, Leonard J., 7, 13, 14, 21, 99, 102
- Schmidt, E., 61
- Schoenberg, I. J., 23, 100
- Scientific induction, 50
- Self-interrogation, optimal amount of, 10
- Sequence, totally monotonic, 14
- Series, transformation of, 69
- Shanks, Daniel, 69, 102
- Shannon, Claude E., 73, 102
- Shaw, Alan B., 67
- Siegel, Sidney, 6, 98
- Significance, judged by means of list of Type II likelihoods, 53
- Significance test, for equiprobability by chi-squared, maximum likelihood, maximum entry, and empty cells, 39  
 for rank of matrix, 79  
 for rank of population contingency table, 64  
 for  $2 \times n$  contingency table, 47-54  
 for whether sample came from specified population, 46, 47
- Simon, Herbert A., 70, 102
- Simple sampling, 77
- Simplex, uniform distribution in, 24
- Simplicity as evidence of approximate truth, 40
- Singular decomposition, of kernel, 63  
 of matrix, 79
- Singular values, intertwining property, 79  
 of a matrix, 61
- Singular vector of matrix, 61, 62
- Size of sample, 12, 21
- Smith, Cedric A. B., 7, 10, 102
- Smithies, Frank, 61, 62, 63, 102
- Species, sampling of, 26, 79, Chap. 8
- Spectral decomposition of linear transformation, 62
- Squashing of frequency count, 24, 33

- Statistical mechanics, and maximum entropy, 73  
     as null hypothesis, 73  
 Stephan, Frederick W., 57, 98  
 Storm, probability of, 4  
 Subjectivism, extreme, 34  
     and physical probabilities, 23; *see also* Probability, physical, de Finetti's interpretation  
 Subjectivism versus credibilism, 7, 19, 20  
 Subset "recognizable," 82  
 Success, disastrous, 15  
     of a trial, 10, 12  
 Summability, Euler, 69  
     Hausdorff, 78  
     Shanks, 69  
 Superpopulation, 9, 12  
 Suppes, Patrick, 6, 98  
 Surprise, 3  
 Symmetric sequence; *see* Permutable sequence  
 Symmetry, logical and physical, 10, 17  
  
 Tail-area probability, relation with Bayes factor, 35  
 Taxonomy, 79  
 Thatcher, A. Roger, 11, 102  
 Themes, unifying, in this book, 4  
 Thermodynamics, equilibrium, 73  
 Thorndike, E. L., 71, 102  
 Totally monotonic sequences, 14, 22  
 Toulmin, George H., 67, 69, 99  
 Trees, dichotomous, and  $2 \times 2$  contingency tables, 91  
 "Trial" in binomial sample, 10, 12  
 Tricomi, Francesco G., 98  
 Turing, Alan M., 18, 31, 68  
  
 Turing's terminology, intuitive appeal of, 32  
 Type III distribution as weighting system, 40  
  
 Ultraintelligent machine, 71  
 Unscientific private thoughts, naughty, 35  
 Urn models, 8, 9  
 Utilities of interval or set estimates, larger for included sets, 15  
 Utility, 7  
  
 Vertical stroke, meaning "given," 32, 88  
  
 Wagner, Karl Willi, 58, 102  
 Wall, G. C., 33  
 Watson, G. N., 24, 102  
 Weaver, Warren, 102  
 Weight of evidence (log-factor), 32  
 Weighted lumping of rows or columns of contingency table, 58, 60  
 Welch, Lloyd R., x  
 Weyl, Hermann, 64, 65, 102  
 Whittaker, Edmund T., 24, 102  
 Whittle, Peter, 62, 102  
 Widder, David Vernon, 84, 102  
 Wigner, Eugene P., 8  
 Wilks, Samuel S., 25, 32, 39, 102  
 Word frequency list, 71  
 Wrinch, Dorothy, 18  
  
 Yates' formula for probability of contingency table, 52  
 "You," 6  
  
 Zipf, G. K., 68, 70, 102