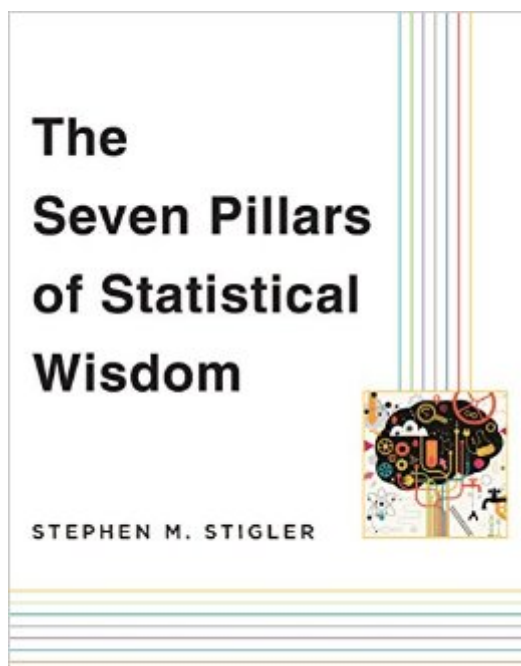


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The Seven Pillars Of Statistical Wisdom



Synopsis

What gives statistics its unity as a science? Stephen Stigler sets forth the seven foundational ideas of statisticsâ "a scientific discipline related to but distinct from mathematics and computer science and one which often seems counterintuitive. His original account will fascinate the interested layperson and engage the professional statistician.

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Customer Reviews

Every student of an abstract subject like maths, physics or even philosophy is familiar with this: you are introduced to a foundational concept yet it seems pretty counterintuitive, and you can think of a number of reasons why the said concept ought to be considered problematic. Yet somehow, the textbooks are less than sympathetic. My advice is to check the history of the under-motivated concept. The original formulations were often so much more compelling, especially when you realise precisely what problem their authors were trying to solve. Your own misgivings may well be represented in critiques by the innovatorâ s contemporaries. It was the very success of later generations which led to the wholesale reconceptualisation of their subjectâ s foundations. And so it is with statistics, a subject where deep ideas are often obscured by a focus on technique, and

where it sometimes seems that little distinguishes a correct line of argument from an equally plausible, but fallacious, alternative. Professor Stephen Stigler, in this determinedly historical book, starts with a concept as apparently trivial as the mean, or average, of a sequence of observations. Even this is counterintuitive as it requires discarding information, the individuality of the observations. By what right are $\hat{\theta}$ measurements to be treated in the same way as ones we think, or know, to be of higher quality? It took quite a few years for the idea to catch on. Stigler's second pillar, information measurement, looks at the processing of large data sets. Opinion polls have made us somewhat aware that the accuracy of the proposed mean is proportional to the square root of the number of observations, not the absolute number.

Statistics, the science of uncertainty, is young as sciences go. Physics, chemistry, geology, botany and biology were firmly established long before its birth. But despite its late start the edifice that has become modern statistics is as broadly influential as its elders. But what are the big ideas that have been contributed by statistics? Too often they are looked upon as a set of arcane procedures that are implemented, without much thought, by computer algorithms described primarily by acronyms. Such a myopic view of this most modern of the sciences deprives the viewer of the accumulated product of a great deal of beautiful and subtle thinking. Stigler's wonderful new book rides to the rescue and remedies this lack. Stigler's title echoes that of T.E. Lawrence's iconic 1926 memoir of his military adventures in Arabia, which in turn was taken from Proverbs 9:1 -- "Wisdom hath built her house, she hath hewn out her seven pillars". Each of the seven pillars that Stigler, in his wisdom, has hewn from the past two centuries of statistical thought provides the reader with surprising insights. The first pillar on which stands the edifice of modern statistics is Aggregation; one manifestation of this is taking a mean. The powerful idea that we can gain deeper understanding of a mass of data by summarizing them into a single number is revolutionary. Who would have guessed, without a lot of experience, that we learn more by disregarding information! The second of Stigler's pillars is Information. This too is an idea with surprising implications. We are all used to De Moivre's equation that shows that the accuracy of a data summary improves as the square root of the number of observations.

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