

# Introductory Remarks on Neyman (1923)

T. P. Speed

The translation which follows was taken from a paper constituting part of Neyman's doctoral thesis, submitted to the University of Warsaw in 1924. It is based on research he carried out at the Agricultural Institute of Bydgoszcz (formerly Bromberg) during the period 1921 to 1922 (see Reid, 1982, for further details). Its primary interest lies in the clear formulation of Neyman's model for comparing the yields of a number of varieties, each sown in a number of plots in a field. A short summary of the contents of this paper can be found in Scheffé (1956, page 269), where the model is said to refer to "the completely randomized experiment with zero technical errors." Although sampling notions play a key role in the paper, the notion of randomization is not mentioned.

Part 1 of the paper reviews the basic notions of mathematical statistics: the Gaussian law, expected values, variances, independence, Tchebychev's inequality, the weak law of large numbers, the central limit theorem for averages of independent and identically distributed observations with finite variance, estimation of means and variances when sampling with and without replacement and posterior probability intervals obtained via Bayes' theorem (using a uniform prior).

Perhaps the most interesting section of Part 1 is Section 5, entitled *Definition of True Value*. Here Neyman is concerned with the relationship between scientific (including mathematical) concepts and empirical notions. The former he viewed as fictions which have value when properly defined, and he regarded it as important to distinguish between scientific and everyday uses of the same word or phrase. He says that he would like to define the true value of a crop yield, for example, to be the common expectation of a sequence of independent and identically distributed random variables corresponding to different measurements of that yield. However, he points out, this definition does not help much, as it then depends on the definition of expectation. Neyman's solution was to define true yield to be a number that possesses one property also possessed by expectation, namely that it serves as a location parameter for the normal approximation to the distribution of the mean of the

abovementioned sequence of random variables. This permits approximate probability statements to be made about the true yield—by Bayes' theorem!—and he then moves on to a discussion of these notions in the context of agricultural experiments. See page 470 for an illustration of Neyman's use of this definition.

Part 2 begins with a brief discussion of covariance, correlation and regression, in the context of a finite population. All of this was material familiar to statisticians at that time. Neyman referred to Czuber's *Wahrscheinlichkeitsrechnung* (1914) and *Theorie der Beobachtungsfehler* (1891), Markov's 1913 *Calculus of Probability* and a paper by Bernstein published in the Kharkov Mathematical Society Journal. Pearson's *The Grammar of Science* (1900) was also cited.

Neyman's original ideas on the application of statistics (or probability theory) to agricultural experimentation are contained in the portion of the paper translated. Their most well-known exposition is, of course, in the paper Neyman (1935, with the cooperation of K. Iwaskiewicz and St. Kolodziejczyk), on the occasion of the bitter clash with R. A. Fisher. However, the presentation in the later paper contrasts dramatically with that translated below. In 1923 Fisher's theory of designed experimentation, including his *z*-test and randomization, lay in the future, as did the Neyman–Pearson theory of testing hypotheses; the notion of technical error is also absent from the earlier discussion. By contrast, the 1935 paper discusses only randomized block and Latin square designs, includes technical errors, explicitly evaluates means and mean squares with respect to randomization (permutation) distributions and pays attention to the type 1 and type 2 errors of the associated tests. Thus the emphasis shifts attention away from what was perhaps Neyman's greatest contribution to designed experimentation: his explicit use of hypothetical responses corresponding to what would have been observed, had the treatment allocation been different. For an insight into Neyman's own view of this work, see Reid (1982, pages 45–49). It seems possible that those present at Neyman's 1935 oral presentation of his ideas missed this basic point at first hearing or reading, hidden as it was in a broad critique of the then popular methods of Fisher, and that this explains, at least in part, the strong reaction to Neyman's criticisms. Later writers on the design and analysis of experiments Kempthorne (1952), Cox (1958), and others, e.g., Hodges and Lehmann (1970,

---

T. P. Speed is Professor and Chair, Department of Statistics, University of California, Berkeley, California 94720.