

be called excessive. It is fervently to be hoped that not only libraries, but many young mathematicians will be able to acquire them and profit from them. Eisenstein tells us that his love for mathematics came from studying first Euler and Lagrange, then Gauss; studying the great work of the past is still the best education.

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BULLETIN OF THE  
AMERICAN MATHEMATICAL SOCIETY  
Volume 82, Number 5, September 1976

*Sequential statistical procedures*, by Z. Govindarajulu, Academic Press, New York, 1975, xvi + 565 pp., \$39.50.

Although the idea of sequential statistical procedures did not originate with Abraham Wald, it was he who pushed the subject in a few years to great heights. Some of his work in the later years was done in collaboration with J. Wolfowitz. By the time of Wald's premature death in 1950 sequential analysis had been established as an important new and exciting branch of mathematical statistics. It gave rise to numerous new problems, both in probability and in statistics. No wonder then that many researchers have taken up where Wald left off. But most of their results are scattered throughout the literature, and very few books have been written that attempt to put all or some of this together.

Clearly then, there is a need for a comprehensive book on sequential analysis. Govindarajulu's book is such an attempt to fill that void. According to his own words, in the Preface to his book, he has been mostly interested in gathering in one place what has been done to date in the field of sequential estimation. The last (fourth) and longest chapter is devoted to that subject. But sequential testing of hypotheses has also been treated extensively. Chapter 2 is on the sequential probability ratio test (SPRT) for simple hypotheses or for a one-parameter family of distributions. Chapter 3 deals with composite hypotheses and some multiple decision problems. Certain other topics have purposely been omitted. But what has been included constitutes a very large proportion of what has been done in sequential analysis from its beginning to the present. Also, the book has a long list of references, and each reference is followed by the numbers of the pages in the book where the reference has been made—a useful feature. Another useful feature is the large number of problems sprinkled throughout the text. The author disclaims completeness, but there can be no denying that the book is reasonably exhaustive. As a result, I think the book will be mostly useful as a reference work: one can now easily find out what has been done in a particular area, and by whom. However, in spite of the comprehensive treatment of testing and estimation, a few, in my eyes, serious omissions have been committed. I shall return to this point later in the review.

Will Govindarajulu's book serve another purpose besides reference? In the Preface the author states that he also has tried to serve the needs of students, and recommends his book as a text in a course in sequential analysis. Here I sharply disagree. While the book may serve the instructor, and the problems will be useful for the student, I am of the opinion that the book is totally