

OPTIMALITY AND SYMPOSIA: SOME HISTORY

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1. INTRODUCTION

As a contribution to a symposium focusing on optimality, this paper will consider the origin of the concept of optimality in statistics and the history of the earliest statistical symposia. These two very disparate subjects are linked by the fact that they originated in the imagination of the same person, Jerzy Neyman. A brief account of his life will therefore be useful as a framework for the two main subjects.

Neyman was born in 1894 to Polish parents, but he grew up in Russia and saw Poland for the first time when he moved there in 1921 at age 27. In Warsaw he became associated with the Polish School of Mathematics and published a paper in its journal, *Fundamenta Mathematicae*. However, mathematical positions were in short supply and his knowledge of statistics (which he had learned from Sergei Bernstein) was more marketable. So he worked as a statistician in agriculture and meteorology until he found university positions in Warsaw and Krakow, where he lectured in both mathematics and statistics.

The Polish authorities were interested in Neyman's statistical work but felt unable to evaluate it. To obtain an assessment of its worth, they provided him with a fellowship for the academic year 1925/26 at Karl Pearson's Laboratory in London, which was then the center of the statistical world. His success or failure there, they hoped, would furnish them with a basis for judgment.

His year in London was a great disappointment for Neyman, since the mathematical level at Pearson's Laboratory was much lower than he had expected. To salvage something from his stay in the West, he obtained a fellowship for a second year of leave which he spent in Paris. There the lectures of Borel and Lebesgue and Hadamard's seminar drew him back into pure mathematics.

At this crucial moment Neyman's life was changed by a letter he received in late 1926 from Karl Pearson's son Egon. Continuing a conversation they had started in