

Abstracts of Lectures Presented at the Statistics Seminar, MIT, 1942-1943

EDITOR'S INTRODUCTION

A series of lectures held at the Massachusetts Institute of Technology's Department of Economics and Social Science in 1942-1943 on statistics included a galaxy of leading figures in statistics and related fields from that time and since. The majority of them still survive. Three are Nobel laureates: Trygve Haavelmo, Lawrence Klein and Paul Samuelson. Doubtless, others have similar stature, but were omitted from consideration by the Nobel rules that exclude mathematical fields. Two graduate students, Lawrence Klein and Joseph Ullman, seeing the importance of this burgeoning new statistics subject, particularly in wartime, and this scientific community, organized these lectures and

provided the brief outlines included here. It is entirely possible that this seminar had its own influence on the thinking of the lecturers and thereby affected their own careers; for example, Haavelmo's Nobel Prize was based on the work presented at MIT.

These lectures were brought to our attention by Steve Stigler, one of the *Statistical Science* editors. Lawrence Klein has returned 48 years after organizing the conference, participating in editing this collection and in keeping contact with the surviving contributors. He writes on his reminiscences of the conference, to introduce the collection. After the abstracts, Paul Samuelson, still very active at MIT, provides his reminiscences.

The Statistics Seminar, MIT, 1942 - 1943

Lawrence Klein

The graduate program in economics at MIT was introduced in the academic year 1941-1942. I, with other aspiring economists, joined the program in September 1942, the second entering class. Fresh from UC Berkeley, where I had studied with Jerzy Neyman's group in statistics at the same time that I was first investigating mathematical economics, I was naturally attracted to specialization in econometrics at MIT, where Paul Samuelson and Harold Freeman were responsible for that branch of economics.

The statement of purpose of the Econometric Society, formed in 1929, is that it supports the advancement of economics through its relationship to statistics and mathematics. At MIT, in 1942, mathematical statistics was taught and researched primarily in the mathematics department, while

economics (and possibly other subjects) combined their own strengths in statistics, oriented toward the substantive discipline, with general mathematical statistics coming from the mathematics department.

Joseph Ullman, now of the mathematics faculty at the University of Michigan, and I, together with some of the other graduate students in economics, felt the need for extra knowledge about mathematical statistics. Ullman and I, with modest support from our department, organized a seminar series in statistics. We combined expository and pedagogical contributions with some presentations that were based on original research.

Naturally, we drew upon people in the Cambridge area who were working in the field of mathematical statistics but went as far as New York or Washington to round out the roster of speakers. Ullman and I kept notes of the lectures and checked our summaries with the invited speakers for the purpose of preparing an annual report. An informal report of the final version was circulated to those who might be interested in our activities.

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