

Stephen M. Stigler

Ernest DeWitt Burton Distinguished Service
Professor of Statistics, The University of Chicago



Darwin, Galton, and Pearson: The Rule of Three and the Beginning of Multivariate Analysis

ABSTRACT

True multivariate statistical analysis was born at 10:00 on the morning of Thursday, September 10, 1885. Its origin and adoption over the next half-century required the rejection of a mode of mathematical thought that had dominated science for two thousand years. The theory stands as an achievement parallel to those of Darwin in evolutionary biology and Einstein in relativity. Previous historical accounts have misconstrued the fundamental but subtle nature of the change that took place. All of this will be cleared up and the implications (including the impossibility of true Bayesian inference before the 20th century) briefly discussed.