

Theodore Wilbur Anderson



Theodore Wilbur Anderson, Jr., was born on June 5, 1918, in Minneapolis, Minnesota. He received an A. A. degree (Valedictorian) from North Park College, Chicago, in 1937, a B.S. degree in Mathematics (with Highest Distinction) from Northwestern University, Evanston, Illinois, in 1939, and M.A. and Ph.D. degrees from Princeton University in 1942 and 1945, respectively. He has received honorary doctorates from North Park College and Theological Seminary (1988) and Northwestern University (1989).

While at Princeton University, he has an Instructor in Mathematics, 1941-1943, and a Research Associate with the National Defense Research Committee, 1943-1945. He was a Research Associate with the Cowles Commission for Research in Economics, University of Chicago, 1945-1946, and a Guggenheim Fellow at the University of Stockholm and University of Cambridge, 1947-1948. From 1946-1967 T. W. Anderson was a faculty member of the Department of Mathematics Statistics at Columbia University, New York City, starting as Instructor and in 1956 becoming Professor; he was Chairman of the Department, 1956-1960 and 1964-1965. Since 1967, he has been Professor of Statistics and Economics at Stanford University, becoming Emeritus Professor in 1988.

His research interest covers a wide area of probability, statistics, econometrics and matrix algebra, including multivariate statistics and time series analysis, with particular emphasis on asymptotic distributions, asymptotic efficiency of estimation, autoregressive processes classification procedures, Cochran's theorem, discriminant functions, dynamic models, factor analysis, goodness-of-fit statistics, latent structure analysis, least-squares estimation limited-information maximum-likelihood (LIML) estimators, linear covariance structures, linear statistical relationship models, Markov chains, matrix inequalities, maximum-likelihood estimation, moving average models, the non

central Wishart distribution, optimality of ordinary least squares, panel survey analysis, power function monotonicity, principal component analysis, rank additivity of matrices, sequential analysis, simultaneous equations models, stochastic difference equations, stochastic process models, structural equation, tests of rank of regression matrices, two stage least-squares (TSLS) estimators and vector autoregressive models. He is the author or the co-author of *The Statistical Analysis of Time Series* (Wiley-Interscience,1994), *An Introduction to the Statistical Analysis of Data* (Houghton Mifflin, Boston,1978), *A Bibliography of Multivariate Statistical Analysis* (Oliver & Boyd, Edinburgh,1972) and *Introduction to Multivariate Statistical Analysis* (John Wiley, New York, 1958).

He was elected a Fellow of the American Academy of Arts and Sciences in 1974 and a Member of the National Academy of Sciences in 1976; in 1985 he received the R. A. Fisher Award of the Committee of Presidents of Statistical Societies and in 1988 the Samuel S Wilks Memorial Medal of the American Statistical Association. He was a Guggenheim Fellow in 1947-1948 and the Editor of *The Annals of Mathematical Statistics*, 1950-1952, the President of the Institute of Mathematical Statistics, 1962-1963, and presented the 1982 Abraham Wald Memorial Lecture. He is a Fellow of the American Association for the Advancement of Science, American Statistical Association, Econometric Society, Institute of Mathematical Statistics, and Royal Statistical Society.

He collaborated extensively with Late Professor S. Dasgupta and Late Professor R. R. Bahadur, former faculty members of Indian Statistical Institute and delivered P. C. Mahalanobis Memorial Lecture at Indian Statistical Institute in 1985. He also gave the 20th Convocation Address at Indian Statistical Institute in the same year.

In “The ET Interview”, Peter C. B. Phillips observes that Anderson’s “books on multivariate analysis and time series... are now integral parts of the bookshelves of every statistician. His articles now stand as classic works ... and

like his books, have long established him as one of the best communicators in the statistics profession. His works is nothing shorts of exemplary, both in rigor and in exposition, and has been the fountainhead of entire fields of subsequent research.”

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