CR Rao wins International Prize in Statistics

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<u>In news</u>— The Indian-American statistician Calyampudi Radhakrishna Rao has been awarded the 2023 International Prize in Statistics, which is statistics' equivalent of the Nobel Prize.

CR Rao and his contributions-

- Prof. Rao, who is now 102 years old, is a 'living legend' whose work has influenced, in the words of the American Statistical Association, not just statistics" but also "economics, genetics, anthropology, geology, national planning, demography, biometry, and medicine.
- Rao's groundbreaking paper, 'Information and accuracy attainable in the estimation of statistical parameters', was published in 1945 in the Bulletin of the Calcutta Mathematical Society, a journal that is otherwise not well known to the statistics community.
- The paper was subsequently included in the book Breakthroughs in Statistics, 1890-1990.
- This was an impressive achievement given Rao was only 25 at the time and had just completed his master's degree in statistics two years prior.
- He would go on to do his PhD in 1946-1948 at King's College, Cambridge University, under the supervision of Ronald A. Fisher, widely regarded as the father of modern statistics.
- The Cramér-Rao inequality is the first of the three results of the 1945 paper.
- Rao's work provided a lower limit on the variance of an unbiased estimate for a finite sample.
- The result has since become a cornerstone of mathematical statistics; researchers have extended it in

many different ways, with applications even in quantum physics, signal processing, spectroscopy, radar systems, multiple-image radiography, risk analysis, and probability theory, among other fields.

- The second outcome of the 1945 paper was the Rao-Blackwell Theorem, which offers a method to improve an estimate to an optimal estimate.
- The Rao-Blackwell theorem and the Cramér-Rao inequality are both related to the quality of estimators.
- A new interdisciplinary area called 'information geometry' was born as a result of the paper's third finding. This field integrated principles from differential geometry into statistics, including the concepts of metric, distance, and measure.
- So overall, Rao's 1945 paper made an outstanding contribution, boosting the development of modern statistics and its widespread application in modern research.
- One of Rao's papers in 1948 offered a novel generic approach to testing hypotheses, now widely known as the "Rao score test".
- In fact, the three test procedures the likelihood ratio test of Jerzy Neyman and E.S. Pearson (1928), the Wald test (1943) of Abraham Wald, and the Rao score test (1948) – are sometimes called "the holy trinity" of this branch of statistics.
- Rao also contributed to orthogonal arrays, a concept in combinatorics that is used to design experiments whose results are qualitatively good, as early as 1949. A 1969 Forbes article described it as "a new mantra" in industrial establishments.

About the Prize-

 The International Prize in Statistics is awarded every two years to an individual or team for major achievements using statistics to advance science, technology and human welfare.

- The International Prize in Statistics, along with the COPSS Presidents' Award, are the two highest honours in the field of Statistics.
- The prize is modelled after the Nobel prizes, Abel Prize, Fields Medal and Turing Award and comes with a monetary award of \$80,000.
- The award ceremony takes place during the World Statistics Congress.
- The prize recognizes a single work or body of work, representing a powerful and original idea that had an impact in other disciplines or a practical effect on the world.
- The recipient must be alive when the prize is awarded.
- The prize is awarded by the International Prize in Statistics Foundation, which comprises representatives of the following major learned societies:
 - American Statistical Association.
 - International Biometric Society.
 - Institute of Mathematical Statistics.
 - International Statistical Institute.
 - Royal Statistical Society.
- In addition to recognizing the contributions of a statistician, the Foundation also aims at educating the public about statistical innovations and their impact on the world and gaining wider recognition for the field.