

Since Bayesian statistics plays an important role in this book, I sent it to D. Lindley (see http://en.wikipedia.org/wiki/Dennis_Lindley).

Almost at once, I received an answer and we had a short interchange of ideas. He gave an important hint on Bayesian statistics and decision theory that I had overlooked when I wrote my monograph:

H. Raiffa & R. Schlaifer (1961). *Applied Statistical Decision Theory*, Harvard. Reproduced in the Wiley Classics Library. New York, 2000.

This book is tremendously important since it connects the crucial concepts of information, probability and utility in a very elegant way. In one of his kind letters Lindley thus concluded:

“It is an enormous advantage that the Bayesian approach to inference has over the frequentist, that it extends to decision, whereas the latter does not.”