

Contents

1	The Book and Its Relation to Other Works	1
1.1	Principles of Exposition, 1	
1.2	Plan of the Book, 4	
1.3	A Comparison with Todhunter's Book, 8	
1.4	Works of Reference, 11	
2	A Sketch of the Background in Mathematics and Natural Philosophy	13
2.1	Introduction, 13	
2.2	On Mathematics before 1650, 14	
2.3	On Natural Philosophy before 1650, 19	
3	Early Concepts of Probability and Chance	28
3.1	Two Concepts of Probability, 28	
3.2	Probability in Antiquity and the Middle Ages, 29	
3.3	Probability from the Renaissance to the Mid-17th Century, 30	
4	Cardano and <i>Liber de Ludo Aleae</i>, c. 1565	33
4.1	On Games of Chance, 33	
4.2	Early Attempts to Solve the Problem of Points, 35	
4.3	Cardano and <i>Liber de Ludo Aleae</i> , 36	
4.4	Galileo and the Distribution of the Sum of Points of Three Dice, c. 1620, 41	

5	The Foundation of Probability Theory by Pascal and Fermat in 1654	42
5.1	Pascal and Fermat, 42	
5.2	Pascal's Arithmetic Triangle and Some of Its Uses, 45	
5.3	The Correspondence of Pascal and Fermat and Pascal's Treatise on the Problem of Points, 54	
5.4	Pascal's Wager, 63	
6	Huygens and <i>De Ratiociniis in Ludo Aleae</i>, 1657	65
6.1	Huygens and the Genesis of His Treatise, 65	
6.2	<i>De Ratiociniis in Ludo Aleae</i> , 68	
6.3	Huygens' Five Problems and His Solutions, 74	
6.4	Other Contributions by Huygens, 78	
6.5	Problems, 78	
7	John Graunt and the <i>Observations Made upon the Bills of Mortality</i>, 1662	81
7.1	On the Origin of the Word "Statistics", 81	
7.2	Graunt's Discussion of the Plague Mortality, 82	
7.3	John Graunt and His <i>Observations Made upon the Bills of Mortality</i> , 85	
7.4	Graunt's Appraisal of the Data, 89	
7.5	Proportional Mortality by Cause of Death, 91	
7.6	The Stability of Statistical Ratios, 92	
7.7	A Test of the Hypothesis "That the More Sickly the Year Is, the Less Fertile of Births", 95	
7.8	On the Number of Inhabitants, 96	
7.9	Graunt's Life Table, 100	
7.10	Concluding Remarks about Graunt's <i>Observations</i> , 103	
7.11	William Petty and Political Arithmetic, 104	
8	The Probabilistic Interpretation of Graunt's Life Table	106
8.1	The Correspondence of the Brothers Huygens, 1669, 106	
8.2	Nicholas Bernoulli's Thesis, 1709, 110	

9	The Early History of Life Insurance Mathematics	116
9.1	The Background, 116	
9.2	Jan de Witt and His Report on the Value of Life Annuities, 1671, 122	
9.3	Halley and His Life Table with Its Seven Uses, 1694, 131	
9.4	Problems, 141	
10	Mathematical Models and Statistical Methods in Astronomy from Hipparchus to Kepler and Galileo	144
10.1	Observational Errors and Methods of Estimation in Antiquity and the Middle Ages, 144	
10.2	Planning of Observations and Data Analysis by Tycho Brahe, 146	
10.3	Galileo's Statistical Analysis of Astronomical Data, 1632, 149	
10.4	Mathematical Models in Astronomy from Ptolemy to Kepler, 160	
10.5	Problems, 168	
11	The Newtonian Revolution in Mathematics and Science	170
11.1	Introduction, 170	
11.2	The Newtonian Revolution, 172	
11.3	Newton's Interpolation Formula, 176	
12	Miscellaneous Contributions between 1657 and 1708	183
12.1	Publication of Works from before 1657, 183	
12.2	New Contributions Published between 1657 and 1708, 184	
12.3	Contributions during the Period Published after 1708, 189	
12.4	A Note on Data Analysis, 190	
13	The Great Leap Forward, 1708–1718: A Survey	191
13.1	A List of Publications, 191	
13.2	Methods and Results, 192	

14	New Solutions to Old Problems, 1708–1718	196
14.1	The Problem of Points, 196	
14.2	Solutions of Huygens' Five Problems, 198	
14.3	To Find the Number of Chances of Throwing s Points with n Dice, Each Having f Faces, 204	
14.4	To Find the Number of Trials Giving an Even Chance of Getting at Least c Successes. The Poisson Approximation, 213	
14.5	Problems, 218	
15	James Bernoulli and <i>Ars Conjectandi</i>, 1713	220
15.1	James, John, and Nicholas Bernoulli, 220	
15.2	<i>Ars Conjectandi</i> , 223	
15.3	Bernoulli's Commentary on Huygens' Treatise, 226	
15.4	Bernoulli's Combinatorial Analysis and His Formula for the Sums of Powers of Integers, 228	
15.5	Bernoulli on Games of Chance, 235	
15.6	Bernoulli's Letter on the Game of Tennis, 241	
15.7	Bernoulli's Concept of Probability and His Program for Applied Probability, 245	
15.8	Problems from <i>Ars Conjectandi</i> and Bernoulli's Letter on Tennis, 254	
16	Bernoulli's Theorem	257
16.1	Bernoulli's Formulation of the Problem, 257	
16.2	Bernoulli's Theorem, 1713, 259	
16.3	Nicholas Bernoulli's Theorem, 1713, 264	
16.4	Some Comments by Markov, Uspensky, and K. Pearson, 267	
16.5	A Sharpening of Bernoulli's Theorem, 270	
17	Tests of Significance Based on the Sex Ratio at Birth and the Binomial Distribution, 1712–1713	275
17.1	Arbuthnott's Statistical Argument for Divine Providence, 275	
17.2	'sGravesande's Test of Significance, 279	

- 17.3 Nicholas Bernoulli's Comparison of the Observed Distribution with the Binomial, 280
- 17.4 A Note on Theology and Political Arithmetic, 285
- 18 Montmort and the *Essay d'Analyse sur les Jeux de Hazard*, 1708 and 1713** **286**
- 18.1 Montmort and the Background for His *Essay*, 286
- 18.2 Montmort's Combinatorial Analysis and the Occupancy Distribution, 292
- 18.3 Montmort on Games of Chance, 297
- 18.4 The Correspondence of Montmort with John and Nicholas Bernoulli, 310
- 18.5 Montmort and Nicholas Bernoulli on the Game of Tennis, 312
- 18.6 The Discussion of the Strategic Game *Her* and the Minimax Solution, 314
- 18.7 Problems from Montmort's *Essay*, 322
- 19 The Problem of Coincidences and the Compound Probability Theorem** **326**
- 19.1 Introduction, 326
- 19.2 Montmort's Formula for the Probability of at Least One Coincidence, 1708, 328
- 19.3 The Results of Montmort and Nicholas Bernoulli, 1710–1713, 330
- 19.4 De Moivre's Derivation of the Probability of Compound Events, 1718, 336
- 19.5 De Moivre's Solution of the Problem of Coincidences, 338
- 19.6 Some Notes on Later Developments, 340
- 19.7 Problems, 345
- 20 The Problem of the Duration of Play, 1708–1718** **347**
- 20.1 Formulation of the Problem, 347
- 20.2 Montmort's Discussion of the Duration of Play in 1708, 349
- 20.3 Nicholas Bernoulli's Formula for the Ruin Probability, 1713, 350

20.4	De Moivre's Results in <i>De Mensura Sortis</i> , 1712, 356	
20.5	De Moivre's Results in the <i>Doctrine of Chances</i> , 1718, 360	
20.6	Problems, 373	
21	Nicholas Bernoulli	375
21.1	<i>De Usu Artis Conjectandi in Jure</i> , 1709, 375	
21.2	Solutions of Waldegrave's Problem by Nicholas Bernoulli, Montmort, and de Moivre, 378	
21.3	A Survey of Nicholas Bernoulli's Contributions, 392	
21.4	A Note on Nicolaas Struyck, 394	
22	De Moivre and the <i>Doctrine of Chances</i>, 1718, 1738, and 1756	397
22.1	The Life of de Moivre, 397	
22.2	<i>De Mensura Sortis</i> , 1712, 401	
22.3	The Prefaces of the <i>Doctrine of Chances</i> , 404	
22.4	A Survey of the Probability Problems Treated in the <i>Doctrine of Chances</i> , 408	
22.5	The Occupancy Problem, 414	
22.6	The Theory of Runs, 417	
22.7	Problems from de Moivre's <i>De Mensura Sortis</i> and the <i>Doctrine of Chances</i> , 422	
23	The Problem of the Duration of Play and the Method of Difference Equations	425
23.1	De Moivre's Theory of Recurring Series, 425	
23.2	De Moivre's Trigonometric Formula for the Continuation Probability, 433	
23.3	Methods of Solution of Difference Equations by Lagrange and Laplace, 1759–1782, 437	
23.4	Solutions of the Problem of the Duration of Play by Laplace and Lagrange, 452	
23.5	Problems, 464	
24	De Moivre's Normal Approximation to the Binomial Distribution, 1733	468
24.1	Introduction, 468	
24.2	The Mean Deviation of the Binomial Distribution, 470	

24.3	De Moivre's Approximations to the Symmetric Binomial in <i>Miscellanea Analytica</i> , 1730, 472	
24.4	Stirling's Formula and de Moivre's Series for the Terms of the Symmetric Binomial, 1730, 480	
24.5	De Moivre's Normal Approximation to the Binomial Distribution, 1733, 485	
24.6	Laplace's Extension of de Moivre's Theorem, 1812, 495	
24.7	The Edgeworth Expansion, 1905, 497	
24.8	Daniel Bernoulli's Derivation of the Normal Density Function, 1770–1771, 500	
25	The Insurance Mathematics of de Moivre and Simpson, 1725–1756	508
25.1	Introduction, 508	
25.2	The Life of Thomas Simpson, 514	
25.3	De Moivre's Linear and Piecewise Linear Approximation to Halley's Life Table, 515	
25.4	Simpson's Life Table for the Population of London, 518	
25.5	Single-life Annuities, 519	
25.6	Joint-life Annuities, 528	
25.7	Reversionary Annuities, 534	
25.8	Life Assurances, Reversions, and Successive Lives, 535	
25.9	Survivorship Probabilities and Expectations of Life, 539	
25.10	Survivorship Insurances, 543	
25.11	The Scottish Ministers' Widows' Fund of 1744, 547	
25.12	Problems, 547	
	References	549
	Index	571