This is a wondrous exhibition that is simply unmissable, the finest show assembled in the UK since the National Gallery’s Titians 10 years ago and it comes to an end on 10 January 2016. Drop everything.

Why? Portraiture is living history. Take a Spanish obituary, New York Times, late 1960s; Dona Teresa Baltran de Lis y Pidal Gorouski y Chico de Guzman, Duchess of Albuquerque and Marchioness of the Atcanices and Balbases ... and so on for another five lines.1

Francisco de Goya started earlier, in the 1790s. He painted the Bourbon royal family of Spain in all their awfulness, and homeliness, and stasis. Or should that be petrifaction? Charles III in Hunting Dress (lent by the Duchess of Arco with whom I intend to share a glass of fino sometime soon) is good, with pointers. A later portrait of Ferdinand VII in Court Dress invites the viewer to line him up against a wall and shoot him, though unfortunately Ferdinand got there first and Goya was proscribed and exiled.

Goya is the equal of Diego Velázquez, his hero. He paints the stronger jaw lines of Bourbons versus Velázquez’s endless Habsburgs, but both capture the dynastic nastiness and uselessness of royalty. Goya brings dashing paintwork, superb compositional skill, and always, honesty. And Goya in these paintings, from the end of the 18th into 19th century, is startlingly modern.

Then there is the tabloid section. Meet, twice, the simply stunning The Duchess of Alba, a superb image of an imperious woman whose beauty stopped children playing in the street. A French traveller to Madrid in 1785 reported, ‘... gallantly, that not a single hair on her head failed to excite sexual desire’.2 Or the frankly erotic The Marchioness of Santa Cruz.

But the triumph of Goya, for me, comes later on, in one of five self-portraits on display. Is there any greater artist at painting himself? Rembrandt certainly. I cannot think of any other.

Self-Portrait with Doctor Arrieta is a dark painting, filled with the poignancy of imminent death. Completed in 1820, a year after Goya survived what may have been Yellow Fever. The artist is in sharp foreground, moribund, with a pre-morbid sweatiness. His doctor cradles him, supporting him with his left hand, proffering a glass of water. Dr Arrieta is compassionate yet resigned.

A year later he left to study bubonic plague in west Africa and was never heard of again. He, like Goya, lives on in this painting and I sense that he deserves this. Goya, unusually, inscribed below the frame:

‘Goya, in gratitude to his friend Arrieta: for the skill and care with which he saved his life in his acute and dangerous illness, suffered at the end of the year 1819, at the age of 73.’

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