

A.C.A.

February 7, 1939

Dear Aitken,

Many thanks for your letter. I think you see the problem exactly as I do, and the point at which it needs attacking.

The passage in Wishart's paper, pp. 39 and 40, is not really his step from trivariate to multivariate variances. What happened was that he had the trivariate formula in a very complicated form, which, in fact, was, as it appeared to me, erroneous. I arrived at the general form by steps (a) to (h) that evening, and gave him my draft to make what use he liked of. It was this that enabled him to get the trivariate form. I do not think he could ever follow the argument sufficiently clearly to paraphrase it correctly, and so inserted it as it stood.

I am sorry this passage was never clear to you, as I had hoped to get each step logically rigorous. I am glad to be reminded of the passage, as it is possible that a similar geometric representation may make the

present problem clear. However, you must yourself try by whatever method, such as Ingham's, seems to you most hopeful.

Yours sincerely,