Dear Wishart,

I think the discrepancy starts about p 3.

Consider sampling subject to fixed values $\lambda_1, \dots \lambda_N$ all finite.

A large sample is one in which each ~~value~~ value of λ occurs a great many times, all equally frequently

What is the large sample variance of the real root of the equation

$$\sum \frac{x-m}{\lambda^2+\frac{(x-m)^2}{n}} = 0 \;?$$

Now

$$\frac{x-\mu}{\lambda^2+\frac{(x-\mu)^2}{n}} = \frac{1}{\lambda}\cdot\frac{t}{1+\frac{t^2}{n}}$$

of which the mean value is zero, while the mean square is

$$\frac{1}{\lambda^2}\cdot\frac{n^2}{(n+1)(n+3)}$$

Hence, when the sample is increased without limit

$$X = \sum \frac{x-\mu}{\lambda^2+\frac{(x-\mu)^2}{n}}$$

is distributed normally about zero with variance

$$\frac{n^2}{(n+1)(n+3)}\sum\frac{1}{\lambda^2}$$

and

$$-\frac{dX}{d\mu} = \sum\frac{1}{\lambda^2}\cdot\frac{1-\frac{t^2}{n}}{1+\frac{t^2}{n}}$$

of which the mean value, appropriate for large samples is

$$\frac{n}{n+3}\sum\frac{1}{\lambda^2}$$

Hence finally

$$m-\mu = \frac{-X}{dX/d\mu}$$

$$V(m) = \frac{n+3}{(n+1)\sum\frac{1}{\lambda^2}}$$