

March 17, 1937

Dear Cochran,

Many thanks for sending me Aitken's letter. On the $A - I\lambda$ problem his method is closely that of Hotelling, though I think their methods of making a clean finish are different, and both ingenious and effective, if I remember right. I am glad to have a copy of his $B^{-1}A$ calculation, which is ingenious and well thought out. I should be glad to know, what would be rather difficult to test, whether, in the kind of case I encounter, this approach could be made to bring the result out quicker than by taking calculations of trial values.

Yours sincerely,