September 23, 1938

Dear Cochran,

I shall be glad to see you on Tuesday, and have asked
Stevens to fish out the algebra dealing with the mean
deviate problem. I think I follow you about the t
distribution, but the problem is not equivalent to that
discussed in the Design of Experiments; that is to say, the
amount of information respecting t supplied by a small
sample where   is, but is not known to be O, is appropriate
to a series of samples from populations having different
standard deviations but the same value of ,and therefore,
of course, different mean values. What I calculated was
the amount of information about the mean supplied by a
small sample drawn from one of a number of populations
having different variances but the same mean.

Yours sincerely,