January 12, 1940

Dr. R. A. Fisher
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University of London
London, England

Dear Dr. Fisher:

Mr. W. Allan Wallis and I recently discovered what seems an error in the formula given on the bottom of page 28 of your and Yates' Statistical Tables.

The formula for 20% values of z for high values of n_1 and n_2 has a factor 1.2816 in its first term. This is the .20 value of the normal deviate, whereas it would seem that the .40 value, .8416, should have been employed. ~~By making~~ With this change, the formula not only yields close approximations to the tabled values of z for $n_1 = 24$, $n_2 = \infty$, and $n_1 = \infty$, $n_2 = 120$, but also is made consistent with the formulae for the 5, one and .1 per cent points.

Incidentally I wonder if you could refer me to any published discription of the basis for these approximation formulae. The meaning of the first term seems clear, but I find it hard to understand why the numerical coefficient of the second term should vary from one per cent point to another.

Sincerely yours,

Milton Friedman

Milton Friedman

MF:VF