Dear Rotellings,

Thanks for your letter and its interesting postscript. When you first published it I was very much struck by your iterative process, which is really remarkably effective. I am at present in some doubt as to whether or not this particular approach should be recommended as the most generally expeditious in discriminant analysis. The point is that sometimes only the largest root is wanted, in which case I think your approach is the most rapid; but sometimes one will want to complete the analysis by utilising all the roots. I remember Wilks' 1932 paper, where, in the case $p = 2$, he obtained the result equivalent to covariance analysis combined with an original analysis of variance. The more complicated expressions obtained when $p$ exceeds 2 have always puzzled me, for, though obviously correct for the problem as stated by Wilks, I am not quite sure whether he has, in fact, asked the right question. This is, however, only a vague thought, not intended as a criticism of Wilks' work.

Yours sincerely,