October 10, 1940

My dear Maskell,

Thanks for your interesting letter. The examples you give of the way the problem arises in practice are particularly to the point. Some years ago Working and Hotelling discussed the point you raise, from the point of view, I fancy, of economic time series, and I have had a few words about it in recent editions of *Statistical Methods*, e.g., in the current edition, (No. 7) Section 26 on Sampling errors of regression coefficients includes, on p.141, the formulae giving the sampling error of an estimate.

This is the kind of point I try to make my book useful for, as, after the novelty of using exact tests of significance and a comprehensive or exhaustive treatment of sums of squares had worn off, I tried to make it a kind of store of all the correct methods which had, from time to time, seemed to meet practical problems.

Yours sincerely,