
25th September, 1956.

My dear Payne,

I found your thesis waiting for me on my return from Scotland, and as it has to go in to the binders fairly soon I may not have time to look at it, at least with enough care to appreciate any improvements you may have made; however, I shall try to in the day or two remaining.

I think you may be interested in the material I am sending you herewith partly as an insurance against it becoming buried and lost before it can be published.

You may recall in the paper on moments and cumulants by Cornish and Fisher printed in Extrait de la Revue de L'Institut International de Statistique, 1937, No. 4, we give on page 11 an expansion to the first four orders of magnitude of the deviate in a distribution of given cumulants, which is equivalent in the probability integral to a deviate x with normal distribution. This expansion consists of terms in the quantities b , c , d , e , f , of which c , d , e , f , are respectively of orders 1, 2, 3, and 4, but b is of order 2. Each term consists of a polynomial in x