23 February 1933.

Dr. E.S. Pearson,
University College,
Gower Street,
London, W.C. 1.

Dear Pearson:

I cannot find the paper, but I feel pretty sure that in the Statistical Journal I only treated the case of fixed independent variates; but is any extension necessary? I mean that if

$$\frac{\eta^2 - R^2}{1 - \eta^2}$$

has a known distribution for one special series $x_1 \ldots\ldots x_n$. and the same distribution for any other series, then it must have that very distribution for any mixture of series.

I may have missed your point altogether.

Yours sincerely,