1st April, 1952.

Dear Mr Sarhan,

The cases you refer to are peculiar in that the amount
of information is infinite and ordinary large sample theory
does not apply.   Rather curiously, the principle of sufficiency
is applicable and it is easy to show that the least observation
of the sample supplies sufficient estimation on location for
the exponential case.   The sufficient estimate in this case
is the value with largest possible, but not maximum, likelihood.
I imagine that in the ordinary cases the merit of maximum
likelihood is solely in it being the largest possible.

Sincerely yours,

[* rectangular and exponential
        distributions] - J.H.B.