

These computations were made to only two decimal places, so that the final results may easily err by 1, 2, or 3 in the second decimal place.

A more complete discussion of the problem, the origin of the approximations, and tables showing a representative collection of actual values can be found in Memorandum Report 24 of the Statistical Research Group, Princeton University, which bears the same title as this note. Copies may be obtained from its Secretary, Box 708, Princeton, N. J.

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**REMARK ON THE ARTICLE "ON A CLASS OF DISTRIBUTIONS THAT
APPROACH THE NORMAL DISTRIBUTION FUNCTION" BY
GEORGE B. DANTZIG¹**

BY T. N. E. GREVILLE

Federal Security Agency

In this interesting and valuable article, Dr. Dantzig showed that, under certain conditions, a sequence of frequency distributions connected by a linear recurrence formula converges to the normal distribution. Among several applications of his results which are discussed, the author mentions their relation to certain types of smoothing formulas, and has shown that if a linear smoothing formula and the data to which it is applied satisfy certain conditions, the iteration of the smoothing process produces a sequence of smoothed distributions which, upon normalization, approaches the normal frequency curve.

In a summary paragraph at the end of the article, it is stated that "successive application of one or many such linear formulas will usually smooth *any* set of values to the normal curve of error." The entire article was concerned with frequency distributions, and a careful reading makes it clear that the author intended the quoted statement to apply only to data in this form. However, its rather general wording seems to have led a number of readers to interpret it as being applicable to other types of data, such as time series, which frequently may not satisfy the conditions assumed. Moreover, it is easy to overlook the

¹ *Annals of Math. Stat.*, Vol. 10 (1939), pp. 247-253.