

We assume that the x'_i are independently distributed and each x'_i is distributed according to the same law of distribution, whence we find that the characteristic function for the law of distribution of harmonic means of samples of n is

$$\phi(t) = \left\{ \int_0^\alpha \frac{k}{\sigma} e^{it|x| - \frac{|x|}{\sigma}} x^2 dx \right\}^n, \quad (42)$$

from which, after simplification, we find that

$$\phi(t) = \frac{k^n 2^n \sigma^{2n}}{(1 - \sigma it)^{3n}}. \quad (43)$$

We now find that the law of distribution for u is

$$P(u) = \frac{2^n k^n \sigma^{2n}}{2\pi} \int_{-\alpha}^\alpha \frac{e^{-itu}}{(1 - \sigma it)^{3n}} dt,$$

which, after evaluation and simplification, becomes

$$P(u) = \frac{2^n k^n}{\sigma^n \Gamma(3n)} u^{3n-1} e^{-\frac{u}{\sigma}}. \quad (44)$$

Recalling that in this case, $u = 1/|x_1| + 1/|x_2| + \cdots + 1/|x_n|$, we make the transformation $u = n/H$, where H is the harmonic mean; whence, from (44), we find that the desired law of distribution of harmonic means of samples of n is given by

$$P(H) = \frac{2^n k^n n^{3n-1}}{\sigma^n \Gamma(3n)} H^{1-3n} e^{-\frac{n}{\sigma H}}. \quad (45)$$

7. Conclusions. We have shown that the same analysis is applicable to find the explicit expression for all the distribution laws we have discussed in this paper.

THE GEORGE WASHINGTON UNIVERSITY,
WASHINGTON, D. C.

ERRATA

In my paper* there appear two blunders which were called to my attention by A. T. Craig.

In section 4, pages 107-108, headed "The distribution of variances and standard deviations," I have obtained the distribution function of the sum of the squares of $n-1$ independent values of x and not the distribution function of the sum of the squares of the deviations from the sample mean of the n independent values of x .

In section 2, pages 104-105, headed "The distribution of differences," I have obtained the distribution function of the differences of *absolute values* and not the distribution function of the actual differences.

* Weida, F. M., "On Certain Distribution Functions when the Law of the Universe is Poisson's First Law of Error," *Annals of Mathematical Statistics*, Vol. VI, No. 2, June, 1935, pp. 102-110.