Capt. Davidson, 2nd Infantry with a small detachment, left here on the morning of the 24th inst., for the Gila. The command accompanied by a small pack-train, took what is called, the short cut over the mountains, and it is hoped and expected that, as they moved unencumbered with baggage, they will be enabled to reach their destination in seven days. Capt. Davidson is ordered to assume the command of Camp Yuma, on his arrival at the Gila, and to use every exertion to apprehend the Indians engaged in the recent massacre of our citizens on the Desert. The commanding officer of this district, Major Heinzelman—upon the receipt of authentic news of the recent rise of the Indians, acted with the utmost promptitude, and is deserving of the praise so lavishly bestowed upon him. We regard him as a true soldier—anxious, and disposed at all times, to do his whole duty, and our only regret is that he cannot superintend, in person, the operations now going on against the Indians.