

Objective Bayesian Statistics ... Do you buy it? Should we sell it? (Comment on Articles by Berger and by Goldstein)

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The modern conception of scientific method as an objective and value-free learning procedure is the source of the distrust and disrespect shown to science by many people today. In defiance of this conception, I believe the statistical community should openly participate in the development of a revitalised image, accentuating the crucial role of beliefs and values in the conduct of scientific activity. The conception of science as a belief-centered and value-oriented process is supported technically by the operational subjective theory of probability, developed most notably through the stimulus of Bruno de Finetti with subscribers throughout the world. There are undoubtedly difficulties in its application, but I do not think they are insurmountable.

It is to Jim Berger's great credit (Berger, 2006) that he has frankly laid bare the most convincing argument possible in favour of the marketing of "Objective Bayesian Statistics":

1. It is impossible to specify what the promised "objectivity" means (if that even matters).
2. In full voice, the scope of the alluring objectivity must be limited to the narrowest of realms.
3. Even in this realm there is nothing particularly objective about the advertised procedures, which rely on other claims for their touted fame.
4. Yet objectivity is an enchanting image that is required by the majority of proponents of science who do not want to accept personal responsibility for their "scientific inferences."
5. Thus, Bayesian statisticians would do well to standardise our product and market our wares as "objective Bayesian procedures" before someone else expropriates the name ahead of us!

The marketing department has taken over from the production department. The goal is neither product quality nor service, but sales.

I do not believe that the statistics community should provide false pretences of having technical solutions that can satisfy the pitiful whimpers we are enticed to resolve: "I do not want to do a subjective analysis, and hence I will not use Bayesian methodology." Rather, I think the scientific community needs to stand up and say "Pity you! Welcome to the human race."

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