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DISCUSSION

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1. General remarks. Diaconis and Freedman have demonstrated some advantages and pitfalls of Bayesian inference. In summary, their results include the inconsistency of location estimates based on a Dirichlet prior; the equivalence of weak consistency and weak merging of posteriors; and an analysis of the sensitivity of the posterior to changes in the prior. In this discussion, we provide additional insight and point toward new developments. It is argued that the Dirichlet is a poor choice of prior because the Dirichlet mixture has a likelihood which is exponentially smaller than every product likelihood. We give conditions

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