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The two papers by Diaconis and Freedman which are under discussion contain a series of interesting and nicely presented results. The philosophical issues which they raise are thought-provoking and merit attention. Their papers also give a useful review touching on a number of topics of interest to frequentists and Bayesians.

For simplicity, in the ensuing comments I shall refer to Diaconis and Freedman (1986a) as DFa and Diaconis and Freedman (1986b) as DFb. My comments touch on three topics: the technical aspects of DFa, the philosophical implications of the results in DFb, and the extension of the "what if" method in DFb to Bayesian robustness.

The model (1.1) of DFa and the accompanying priors seem innocuous, and it is somewhat disconcerting that they can lead to inconsistency. Theorem 1 of DFa says that the posterior for θ will fail to converge even though h has a global maximum at 0. Theorem 3 states that using a symmetrized prior might not help; we can even get the posterior law of the data wrong. On the other hand, perhaps the consoling message from DFa is that if $\log \alpha'$ is convex, then in the setting of Theorem 1 the posterior for θ *will* converge. Less helpful is the fact that the posterior will converge if the (unknowable) density h is strongly unimodal.

The discretization results of Section 4 of DFa can be used to approximate the solutions to decision problems in the undominated case. In Clayton (1985), I used a form of discretization with a Dirichlet process prior to approximate the worth of optimal rules for a sequential problem. I conjectured in that paper that discretization could be used to construct nearly optimal rules. (The construction of *optimal* rules is practically impossible unless the Dirichlet parameter has a finite support.) It seems possible to use the results of Section 4 of DFa to prove that conjecture.

How important is this issue of inconsistency to a Bayesian? I think Diaconis and Freedman are right in DFb to consider separately the classical and subjective Bayesians, even though many Bayesians have the characteristics of both groups.