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In Section 5 of his thought-provoking paper, Professor Brown discusses Cox's ancillarity example and draws a distinction between point estimation and confidence procedures. He argues for the conditional validity of his proposed point estimation procedures, since in point estimation no conditionally interpretable stochastic claim is made.

It is, however, possible to make a data-dependent stochastic statement concerning a point estimate without going so far as to provide a confidence set. This may be done by estimating the (squared) error $(\tilde{\alpha} - \alpha)^2$. The issue has been considered in various point estimation settings recently by Rukhin (1988), Lu and Berger (1989) and Johnstone (1988) (the last hereafter denoted by J). Here I shall indicate briefly how some of these ideas extend to Brown's context.

In the setting and notation of Section 3, let $L = L(\{V_i\}, \{Y_i\})$ be an estimate of the squared error $(\delta - \alpha)^2$ of a point estimator $\delta = \delta(\{V_i\}, \{Y_i\})$. The quality of L may be evaluated in turn by using (for simplicity) a quadratic loss $E[L - (\delta - \alpha)^2]^2$, where the expectation is taken over the joint distribution of (V_i, Y_i).

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