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Comment

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Heitjan's paper is a useful and interesting survey of the current state of the art regarding "grouped data." Grouping is, as Heitjan says, "ubiquitous." Yet all of us have been brought up on statistical theory and methods intended to deal with "continuous" data—data that none of us will ever see! Justifications for such a perverse situation are of course that it is usually convenient to treat the data as if they were continuous and, often, that the grouping is fine enough for any necessary corrections to be ignorable. There remains of course the grey area where it is not clear whether or not adjustments ought to be used. It is irritating in practice to have, on occasion, to worry about such things. Perhaps, in the near future hopefully, authors of statistical packages will enable us to analyze grouped data as a matter of routine. Certainly the continuing advances in computer processor power are making it increasingly feasible, if not desirable, to analyze the data that are actually observed. However, much of the conventional elegant theory of mathematical statistics may seem less compelling if we routinely adopt such a view: I wonder, for example, whether many results associated with sufficiency may ultimately be seen as mathematical curiosities or, at best, as approximations.

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