

Editor-in-Chief's Note

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This issue's discussion article, by well-known Bayesian researcher and textbook author Prof. Andrew Gelman, is something of a departure for *Bayesian Analysis* (BA). In addition to his many academic duties, Prof. Gelman also writes a blog,

<http://www.stat.columbia.edu/~gelman/blog/>

that is popular with many statisticians (Bayesian and otherwise) including my own graduate student, Ms. Laura Hatfield. Last spring, Laura sent me an email alerting me to a Gelman blog post entitled, "Why I don't like Bayesian statistics." Andrew had me going, mouth agape, until the last few paragraphs when he went completely over the top and I finally noticed the date on the blog post was April 1, 2008 (April Fool's Day). After a moment's reflection, I realized the blog post could potentially form the basis for a great BA discussion paper, wherein experts of differing philosophical viewpoints could be invited to react to the thoughts of Andrew's fictional angry frequentist, and then Andrew himself could "take off the mask" and reply to the discussions as his true, Bayesian self.

I think you will agree the results came out even better than I had hoped. I recruited four discussants of widely varying viewpoints: a subjective Bayesian (Jay Kadane), an objective Bayesian (Jose Bernardo), an "ex-Bayesian" (Larry Wasserman), and an eloquent critic of Bayesian methods (Stephen Senn). Of these, I was particularly anxious to read Prof. Senn's reaction, since the previous January I had heard him deliver a bold and often pointed criticism of Bayesian methods at the Bayesian Biostatistics meeting at M.D. Anderson Cancer Center in Houston, Texas. (Prof. Senn's comments were bold because the rest of the three-day meeting was almost entirely fully Bayesian; the talk was akin to Barack Obama giving a prime time address at the Republican national convention.) Still, it turned out to be Prof. Wasserman's comments that were the most "anti-Bayesian" (though Prof. Gelman rejects this term), all the more surprising since I had always believed that Bayesianism was an absorbing state in mankind's statistical philosophy selection algorithm. But no; Larry offers an indisputable counterexample to the conventional wisdom among Bayesians that once you go Bayes, you never go back.

Anyway the upshot of all this is that Prof. Gelman's paper is only 4 pages long, but his rejoinder runs to 10 pages, as he enjoys responding to the diverse comments of the discussants. Unsurprisingly, Prof. Gelman agrees most closely with the two Bayesians (Kadane and Bernardo), but not entirely; certainly his rejection of decision theory would make many Bayesians (including my good friend Tom Louis) blanch. On the whole it seems Andrew is trying to carve out a middle ground that is essentially Bayesian but retains elements of frequentist tradition, possibly satisfying no one with firm views on

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either side, but one that permits him to get his work done. As a strong promoter of Bayesian methods in actual practice, I can hardly disagree with this overall goal, much as I (and no doubt Kadane and Bernardo) would like to continue the discussion!

And indeed, I hope the article and its discussion and rejoinder will do exactly this, leading to further discussions of this sort at statistics water coolers and tea rooms around the globe. I have deliberately placed this paper in the “back to school” (September 1) issue of the journal, in the hope that many of you will recommend it to your students this fall and that it will lead to stimulating discussions in your own settings. The whole thing is not long and features almost no Greek letters, so it does seem well-suited to this purpose. I hope you will enjoy it, as well as the other fine (and rather more traditional) papers in this issue.