Lindley's paradox

Intro

Simply said, image the situation we use two different statistical models for same inputs. But get different outputs. The reason why it is that the statistical models can NOT be applied in this case. The situation is called Lindley’s paradox.

Ref

A more detailed explanation but in chinese.

[Lindley’s Paradox - 知乎 (zhihu.com)](https://zhuanlan.zhihu.com/p/267376759)

In english, but a bit simplified so that it has some distortion.

[Lindley's paradox - Wikipedia](https://en.wikipedia.org/wiki/Lindley%27s_paradox)