Prediction isn't everything, but everything is prediction

Abstract

Write an abstract

 $Keywords: \ {\tt prediction}; \ {\tt otherwords}: \ {\tt prediction}; \ {\tt otherwords}: \ {\tt otherwords}:$

1 Introduction

2 Everything is prediction

2.1 Why is everything prediction?

- Strong claim: everything (or more or less everything) in inferential statistics can be reframed through lens of prediction!
- Explanation via prediction
- Goal of Bayesian modeling should NOT be to find posterior, but rather to find posterior predictive distribution
- Parameters don't exist, must connect to observables
- Even model checking/development can be viewed as prediction exercises (prior pred checks, posterior pred checks)

2.2 Examples (especially including potential objections)

- Hypothesis testing (Billheimer 2019 example)
- Ability estimation (e.g., IRT)
- Treatment effect estimation
- Causal inference
- What else?

3 Prediction isn't everything

- Don't worry statisticians, we don't only care about prediction
- We still care about understanding how a model works, not just predictive accuracy
- Etc.

4 Discussion

Discuss

SUPPLEMENTARY MATERIAL