

Extract from:  
Bradley Efron and Trevor Hastie  
*Computer Age Statistical Inference: Algorithms, Evidence, and Data Science*  
Cambridge University Press, 2016  
<https://web.stanford.edu/~hastie/CASIfiles/PDF/casi.pdf>

Modern Bayesian practice uses various strategies to construct an appropriate “prior”  $g(\mu)$  in the absence of prior experience, leaving many statisticians unconvinced by the resulting Bayesian inferences. Our second example illustrates the difficulty.

Table 3.1 *Scores from two tests taken by 22 students, **mechanics** and **vectors**.*

	1	2	3	4	5	6	7	8	9	10	11
<b>mechanics</b>	7	44	49	59	34	46	0	32	49	52	44
<b>vectors</b>	51	69	41	70	42	40	40	45	57	64	61

  

	13	13	14	15	16	17	18	19	20	21	22
<b>mechanics</b>	7	44	49	59	34	46	0	32	49	52	44
<b>vectors</b>	51	69	41	70	42	40	40	45	57	64	61

Table 3.1 shows the scores on two tests, mechanics and vectors, achieved by  $n = 22$  students. The sample correlation coefficient between the two scores is  $\hat{\theta} = 0.498$ ,

$$\hat{\theta} = \frac{\sum_{i=1}^{22} (m_i - \bar{m})(v_i - \bar{v})}{\left[ \sum_{i=1}^{22} (m_i - \bar{m})^2 \sum_{i=1}^{22} (v_i - \bar{v})^2 \right]^{1/2}}$$

with  $m$  and  $v$  short for mechanics and vectors,  $\bar{m}$  and  $\bar{v}$  their averages.