## Extract From:

## Bradley Efron and Trevor Hastie

Computer Age Statistical Inference: Algorithms, Evidence and Data Science

Cambridge University Press, 2016

 $https://web.stanford.edu/{\sim}hastie/CASI\_files/PDF/casi.pdf$ 

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