

AE report for TAS-18-318: “The Hedging Hyperprior”

Despite being a pleasant read, the paper does not present sufficient advancement of methodology nor is it suitable (as it is written) for the section of ‘Statistical Practice.’ I do think the paper is potentially publishable, though (after addressing the specific comments), perhaps in a journal that emphasizes novelty of the methodology less.

Specific comments:

1. Paragraph #3 on page 2, please clarify the meaning of ‘a precision comparable to 50% (20%, or even 100%) of the planned sample size.’
2. Bottom of page 3: How is the ‘precision of the beta distribution’ defined? Is it not the inverse of its variance, which is different from the sum of α and β ?
3. The penultimate paragraph on page 10: Do you mean ‘What is left (in the posterior)’?

Typos:

1. Paragraph #5 in Introduction: ‘stabilizes’ \rightarrow ‘stabilize’
2. Paragraph #2 on page 3: ‘prioris’ \rightarrow ‘prior is’
3. Paragraph #2 on page 3: ‘adds of’?
4. Paragraph #3 on page 4: “42+18” should be “42+16”.
5. Bottom of page 5: ‘the’ \rightarrow ‘that’
6. In the caption of Figure 5 on page 11: ‘ π ’ \rightarrow ‘ τ ’?

7. In Figure 9 (and others), the horizontal axis is marked by 'pi.' But in Figures 8 and 10, the horizontal and vertical axes are marked by ' x ' and ' y ', respectively.