

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

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