

The Uncertainty of Confidence

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the great
unknown
population parameter—
this perfect
pronumeral,
coefficient— this desirable β
imperfectly
estimated
in a model
by a sample
estimate
who wears a hat
for protection
(from radiant promises
of perfect precision)
& who is flanked
by 2 bodyguards—
the lower & upper
confidence limits

of an interval
the true value
yet nonetheless
the sole truth
in statistical
estimation
is an abiding aphorism:
“ALL MODELS ARE WRONG
BUT SOME
ARE USEFUL” [1]
in all probability,
 $\hat{\beta} \neq \beta$
 $\hat{\beta}$, please
leave
your hat on,
keep
your bodyguards
& be
proudly humble

References

- [1] George E.P. Box, “Robustness in the strategy of scientific model building,” pages 201–236 in *Robustness in Statistics* edited by Robert L. Launer and Graham N. Wilkinson (Academic Press, 1979).