The Uncertainty of Confidence

Michael J. Leach
School of Rural Health, Monash University

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michael.leach@monash.edu

the great

unknown

population parameter—

this perfect

pronumeral,

this desirable β

coefficient—

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

within which

the true value

likely lies

yet nonetheless

may not lie

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).