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# The Uncertainty of Confidence

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### The Uncertainty of Confidence

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the g	great
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unknown

population parameter—

this perfect

pronumeral,

this desirable  $\beta$ 

coefficient-

by a sample

imperfectly

estimated

in a model

estimate

who wears a hat

(from radiant promises

of perfect precision)

& who is flanked

by 2 bodyguards—

the lower

confidence

limits

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& upper

for protection

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,

bodyguards

keep

your

& be

proudly humble

#### References

 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).