

A Most Unusual Bird
(Freely adapted from E. A. Poe)

Once upon some data dreary, which I pondered weak and weary
Came a thought so very cheery.
Aha! I cried - decision theory.

And so, as I paused with eyes so bleary from
Trying many a quaint and and curious theorem of forgotten lore,
In there stepped a Raven of the saintly days of yore
And, perched upon a bust of Fisher just above my chamber door
Issued [therefrom] a thought most ribald -
Seek the spirits of Neyman and of Wald.

NEYMAN and WALD echoed from atop that bust of Fisher
And filled my chamber briefly with a glow most cheery,
In which there sparkled hints of Pearson and of Pitman,
Of Wolfowitz and Kiefer, and an essence of Stein, Le Cam and Lehmann.

But that raven,
Not the least obeisance made he; not a minute stopped or stayed he;
And with mien of lord or lady, perched above my chamber door --
Perched upon that bust of Fischer just above my chamber door --
Perched and sat, and nothing more

And the Raven, sitting lonely on the placid bust spoke only
One full word, as if his soul in that one word he did outpour
Till I scarcely more than muttered, "Other friends have flown before --
On the morrow *he* will leave me, as my Hopes have flown before,"
And the bird said, "Nevermore."

Startled at the stillness broken by reply so aptly,
I peered deeply at that Raven perched upon his comely bust;
Inwardly he cackled, muttered, murmured, sprinkled some confetti,
And flew off to the place of Bayes and deFinetti;
And thoroughly to ravage
In a land ruled by Savage.

But that black apparition was not away for long ere he returned,

Perched again and was heard to cry --
"ROBUSTIFY"

After which my Raven, stopped, staggered,
And appeared to feel a pain -
A pain deep in his ribs,
Until most agitated he exclaimed --
"GIBBS"

Nor much had I time to ponder,
When came a cry no whit feebler,
From that orifice there issued --
"KULLBACK-LIEBLER"

Nor yet did his severe condition seem to change,
He blinked, squinted, shriveled up his face,
Seemed to suffer from some queer, severe myopia,
Which he could only cure by squawking,
"ASYMPTOPIA."

Faintly I began to perceive some pattern in this cacophony,
But stopped when he began to groan and pace,
And grimace, and then spoke from atop his bust of Fisher--
"To gain some parity we must invoke -
ANCILLARITY."

Nor Frequentist, nor Bayes was he,
Upon his perch from which he could oversee
A varied and oft contentious past
And, I surmised, also the future toils -
And spoils -
Of many data sets, analyses and analysts.

But yet, to my entreaty where to search and what to do,
Some thought he gave in his dark way,
His head he nodded and his wings he spread
As off again he flew.
And though the voice was tired and the call most faint,
I thought I heard him say, "Be wise --

COMPROMISE."