

# Bayesian Wood

Words: Mark Glickman

Music: Lennon and McCartney (“Norwegian Wood”)

Bayes once had a rule that I ignored when I was in school.  
I thought I was smart; all Neyman’s work I knew by heart.

I preached all the frequentist arguments, honest and pure.  
I never realized the great changes I was to endure.

I woke from a dream, a ghost in my sight, a wise man it seemed.  
He called me a fool, and then he said you must use my Rule.

He told me to summarize models with posterior means,  
and stop basing inference on data I haven’t yet seen.

Then, from that day since, I’ve changed my ways, I was convinced.  
I’m no longer a fool, now I can say I use Bayes Rule.