

The Testers - Hotel Small P-value
(based on The Eagles - Hotel California)

In a dark crowded stat lab, algorithms fill my head,
sound of keyboards beckoning me to bed.
Then up on the screen, I saw shimmering nulls.
My data summarized by statistics not disguised,
I went to stop for the night.
But there they were on the monitor,
P-values! - how they did glower.
I was thinking to myself,
'this could be real or just lack of power.'
Then Student lit a candle, and Fisher showed the way
There were voices down the corridor,
I thought I heard them say...

Welcome to the hotel Small P-Value.
Such a lovely place,
for ongoing disgrace.
Plenty of room at the hotel Small P-Value.
Any time of year, you'll find significance here.

The method is logically-twisted, it got the frequentist bends.
It has a lot of small-small values, that it calls the ends.
How they dwell on the page, sweet inferences all.
Some starred to remember, not small ones to forget.

So I called the statistician, here's my plea,
'please bring a bigger alpha.'
He said, 'we haven't had that option here since nineteen thirty-three.'
And still those voices are calling from far away.
Wake up in the middle of the night
just to hear them say...

Welcome to the hotel Small P-Value.
Such a lovely place,
for ongoing disgrace.
We're livin' it up at the hotel Small P-Value;
point oh-5 - what a nice surprise.

Likelihoods on the ceiling,
Sample spaces that are nice
And she said 'we all just prisoners here, of our own tail device.'
And in the Bayesian chambers,
They gathered for the feast.
They stab nulls with their MCMC knives,
But they just can't kill the beast.

Last thing I remember, I was
running from a prior.
I had to find the method back
to the place I was before.
'Relax,' said Dr. Deming,
We are predisposed to discern.
You can have P-values any time you like,
But they'll never help you learn!

August 28, 2007; Kenneth P. Burnham