

# MODELVILLE

Adapted by Ken Burnham (Oct. 24, 2008) from MARGARITAVILLE by Jimmy Buffett

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Scratch'n out likelihoods,  
watchin' inferences fail;  
All of those parameters not backed up by data.  
Programming models while swilling 90 schilling.  
Smell those assumptions--  
They're beginnin' to spoil.

Wasted away again in Modelville,  
Searchin' for a last bit of data.  
Some people claim that there's a model to blame,  
But I know it's my data's fault.

Don't know the reason,  
inferences are not pleas'n  
With nothing to show but this new posterior.  
But it's a real beauty,  
A Bayesian cutie, how it got here  
I haven't a clue.

Wasted away again in Modelville,  
Searchin' for a last bit of data.  
Some people claim that there's a model to blame,  
Now I think,-- hell it could be the data at fault.

I blew out my prior,  
Slipped on a P-value;  
Shrunk my MLEs, had to converge on back home.  
But there's placebo in the blender,  
And soon it will render  
That worthless null that helps me hang on.

Wasted away again in Modelville  
Searchin' for a last bit of data.  
Some people claim that there's a model to blame,  
But I know, it's your data at fault.  
Yes, and some people claim there's a model to blame, but I know it's your data at fault.