

**The University of Chicago**

Department of Statistics

**Seminar**

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**“Strong Inconsistency from a Standard Jeffreys  
Prior for an Unknown Covariance Matrix”**

**Monday, June 2, 2003 at 4:00 PM  
133 Eckhart Hall, 5734 S. University Avenue**

**ABSTRACT**

Recent results in invariant prediction theory indicate that the use of a standard Jeffreys improper prior for an unknown covariance matrix leads to strongly inconsistent predictive distributions. The mathematical techniques that are ordinarily used to establish such things have rendered the results a bit inaccessible to some portions of the statistical community. In this talk the results are explained in a simple multivariate normal setting where the details are little more than advanced calculus. The implications of the results for invariant prediction problems are discussed.