These are my beliefs! Am I serious? Certainly not!
(Some heresy about Bayes).

Yaacov Ritov

We consider the Bayesian analysis of a few complex, high-dimensional
models and show that intuitive priors, which are not tailored to the fine details of the data
model and the estimated parameters are going to fail in situations in which simple good
frequentist estimators exit. The models we consider are: biased sampling, partial linear
model, estimating linear and quadratic functionals of a white noise models, and estimating
with stopping times. We present a strong version of Doob's consistency theorem which claims
that the existence of a uniformly $\sqrt n$ consistent estimator ensures that the Bayes
posterior is $\sqrt n$ consistent for values of the parameter with prior probability 1. We
argue that there is no contradiction between these conflicting findings.

This is joint work with Bickel, Gamst, and Kleijn