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Comment on "Bayesian evidence: can we beat MultiNest using traditional MCMC methods", by Rutger van Haasteren (arXiv:0911.2150)

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In arXiv:0911.2150, Rutger van Haasteren seeks to criticize the nested sampling algorithm for Bayesian data analysis in general and its MultiNest implementation in particular. He introduces a new method for evidence evaluation based on the idea of Voronoi tessellation and requiring samples from the posterior distribution obtained through MCMC based methods. He compares its accuracy and efficiency with MultiNest, concluding that it outperforms MultiNest in several cases. This comparison is completely unfair since the proposed method can not perform the complete Bayesian data analysis including posterior exploration and evidence evaluation on its own while MultiNest allows one to perform Bayesian data analysis end to end. Furthermore, their criticism of nested sampling (and in turn MultiNest) is based on a few conceptual misunderstandings of the algorithm. Here we seek to set the record straight.

Comments:	5 pages, 1 figure, added arXiv numbers to the references
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