Alexander Ly's contribution to the Discussion of Safe Testing by Grünwald, de Heide, and Koolen

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The article by Grünwald, de Heide and Koolen not only presents a comprehensive approach to anytime-valid testing but also offers profound insights and inspiration for statistical practice. However, there is a potential inconvenience in cases where achieving gro(w) optimality necessitates the use of point priors. In these instances, the specified point of the point prior never vanishes from the associated anytime-valid confidence interval, and it prohibits powerful inferences for parameter values smaller than the chosen point. While a prior with full support can address these issues, selecting such a prior often lacks clear guidance from an optimality criterion. Is it worth exploring an adaptation of the gro(w) criterion to ensure that the optimal solution involves a prior with full support? If so, what would be the most effective approach to achieve this adaptation?