The facts point to overestimation by a frightened U.S.

finds nothing is evidence that there is nothing. Suppose you shop in a store and then can’t find your car keys. How much of the store must you search before you conclude the keys are not there? The negative evidence for this conclusion grows as the search widens and finds nothing.

The strength of the negative evidence depends on the size and complexity of the search area. For instance, we have good negative evidence that there is no Loch Ness monster because no sonar sweep of the Scottish lake has found such a creature. We have less good negative evidence that there is no Bigfoot because we have not fully searched the larger and more complex area of pine forests in Northern California. And we have no good negative evidence at all that we are alone in the cosmos because we have just started to search the vast heavens for signs of structured energy.

The war in Iraq gives a telling example of negative evidence. The coalition forces still cannot find the alleged stockpiles of weapons of mass destruction. The weapons may be there, but the negative evidence that they are not grows stronger each day as a wider search finds nothing.

The Bush administration has said, in effect, that it is better to be safe than sorry, not just with regard to weapons of mass destruction in Iraq but with terrorist threats at home. The trouble is that all bureaucracies have a well-known incentive to overplay on being safe than sorry. No one wants to risk approving a new drug or airplane design that has even a slight chance of killing someone, even if the drug can save lives or the design can greatly increase flight efficiency.

A related problem is that terrorists have an incentive to exaggerate their strength in order to frighten their opponents and to attract recruits and donations. The result is an inadvertent global equilibrium where governments play it safe by overestimating the terrorist threat, while the terrorists oblige by overestimating their power. A tight presidential race only heightens these perverse incentives all around.

The bottom line is this: There will always be terrorists and legitimate efforts to catch and kill them. But meanwhile, the bigger statistical threat comes from the driver next to you who is talking on the cellphone.

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