Why are theoretical physicists so convinced that gravity must be made into a quantum theory? Why do they still not know this theory? Why is testing quantum gravity so hard, and how do you work in a field where there is neither a theory nor data? These are the questions I will take on in my talk.

I will explain the relevance of phenomenological models and their guiding role in theory development, and I will lay out which experimental searches for quantum gravity currently seem most promising.