

Refereed publications

1. Boundary hitting approximations for Markov processes. In *Diffusion Processes and Related Problems in Analysis, Vol.1* (ed. M. Pinsky), 1990, 83–94.
2. Asymptotic approximations for Brownian motion boundary hitting times. *Ann. Prob.* **19**, 1991, 1689–1731.
3. A Bayesian decision theoretic characterisation of Poisson processes (with N.G. Polson). *J. Roy. Stat. Soc.* **53**, 1991, 675–682.
4. A comparison theorem for conditioned Markov processes. *J. Appl. Prob.* **28**, 1991, 74–83.
5. Convergence diagnostics of the Gibbs sampler. *Bayesian Statistics IV*, 1992, 775–782.
6. A utility based approach to information for stochastic differential equations (with N.G. Polson). *Stoch. Proc. Appl.* **48**, 1993, 341–356.
7. Bayesian computation via the Gibbs sampler and related Markov chain Monte Carlo methods (with A.F.M. Smith). *J. Roy. Stat. Soc. B* **55**, 1, 1993, 3–23.
8. On the geometric convergence of the Gibbs sampler (with N.G. Polson). *J. Roy. Stat. Soc. B* **56**, 2, 1994, 377–384.
9. Simple conditions for the convergence of the Gibbs sampler and Metropolis–Hastings algorithms (with A.F.M. Smith), *Stoch. Proc. Appl.* **49**, 1994, 207–216.
10. Bayes factors for discrete observations from a diffusion process (with N.G. Polson), *Biometrika* **81**, 1, 1994, 11–26.
11. Adaptive direction sampling (with W.R. Gilks and E. George). *The Statistician* **43**, 1, 1994, 179–190.
12. Convergence of adaptive direction sampling (with W.R. Gilks). *J. Mult. Analysis* **49**, 1994, 287–298.

13. Weak convergence of conditioned birth and death processes (with S.D. Jacka). *J. Appl. Prob.* **31**, 1994, 90–100.
14. Weak convergence of conditioned processes on countable state spaces (with S.D. Jacka). *JAP*, **32**, 4, 1995, 902–916.
15. The hazard rate tangent approximation (with C.F. Shortland). *Ann. Appl. Prob.* , **5**, 2, 1995, 446–460.
16. Geometric convergence and central limit theorems for multidimensional Hastings Metropolis algorithms (with R.L. Tweedie). *Biometrika*, **83**, 1, 1996, 96–110.
17. Methods for estimating L^2 convergence of Markov Chain Monte Carlo. In *Bayesian analysis in statistics and econometrics: essays in honor of Arnold Zellner*, 373–384, 1996, Wiley, New York.
18. Efficient Metropolis jumping rules (with A. Gelman and W.R. Gilks). *Bayesian Statistics V*, 599–608, Clarendon press, Oxford, 1996.
19. Quantitative bounds for convergence rates of continuous time Markov processes (with J.S. Rosenthal), *Electronic Journal of Probability*, **1**, paper 9, 1996.
20. Exponential convergence of Langevin diffusions and their discrete approximations (with R.L. Tweedie), *Bernoulli*, **2**, 4, 1996, 341–363.
21. Shift coupling and convergence rates of ergodic averages (with J.S. Rosenthal), *Stochastic Models*, **13**, 1, 1996, 147–166.
22. Non-explosivity of limits of conditioned birth and death processes (with S.D. Jacka and P.K. Pollett). *JAP*, **34**, 1, 1997, 35–45.
23. Pricing barrier options with time dependent coefficients (with C.F. Shortland), *J. Mathematical Finance*, 1997, 7, 83–93.
24. Updating schemes, Correlation Structure, Blocking and Parameterisation for the Gibbs Sampler (with S. Sahu), *J. Roy. Statis. Soc., B*, **59**, 1997, 291–317.
25. Weak convergence and optimal scaling of random walk Metropolis algorithms (with A. Gelman and W.R. Gilks), *Ann. Appl. Prob.*, 7, 1997, 110–120.
26. Geometric Ergodicity and Hybrid Markov Chains (with J.S. Rosenthal), *Electronic Communications in Probability*, **2**, paper 2, 1997.
27. Strong forms of weak convergence (with S.D. Jacka), *Stoch. Proc. Appl.*, **67**, 1997, 41–53.

28. An approach to diagnosing total variation convergence of MCMC algorithms (with S.P. Brooks and P. Dellaportas), *J.C.G.S.*, 1997, **6**, 251-265.
29. Optimal scaling of discrete approximations to Langevin diffusions (with J.S. Rosenthal), *J. Roy. Stat. Soc., B*, **60**, 255-268, 1998.
30. Markov chain Monte Carlo: Some practical implications of theoretical results (with J.S. Rosenthal), *Can. J. Statist.*, **26**, 4-31, 1998.
31. Convergence properties of perturbed Markov chains (with J.S. Rosenthal and P. Schwartz), *J. Appl. Prob.*, **35**, 1998, 1-11.
32. Two convergence properties of hybrid samplers (with J.S. Rosenthal), *Ann. Appl. Prob.*, **8**, 397-407, 1998.
33. Optimal Metropolis algorithms on the hypercube, *Stochastics*, **62**, 275-284, 1998.
34. Adaptive Markov Chain Monte Carlo (with W.R. Gilks and S.K. Sahu), *J. Am. Stat. Assoc.*, 93, 1045-1054, 1998.
35. Assessing Convergence of Markov Chain Monte Carlo Algorithms, (with S.P Brooks), *Statistics and Computing*, 1998, **8**, 319-335.
36. On convergence rates of Gibbs samplers for uniform distributions, (with J.S. Rosenthal), *Ann. Appl. Prob.*, **8**, 1291-1302, 1998.
37. Convergence of slice sampler Markov chains, (with J.S. Rosenthal), *J Roy. Stat. Soc. B*, **61**, 643-660, 1999.
38. Bayesian inference for partially observed stochastic epidemics (with P.D. O'Neill), *J Roy. Stat. Soc. A*, **162**, 121-129, 1999.
39. Possible biases induced by MCMC convergence diagnostics, (with K. Cowles and J.S. Rosenthal), *Journal of Statistical Computation and Simulation*, **64**, 87-104, 1999.
40. Acceptance rate criteria for CLTs for Hastings-Metropolis algorithms, *J. Appl. Prob.*, 1999, 1210-1217.
41. On convergence of the EM algorithm and the Gibbs sampler (with S.K. Sahu), *Statistics and Computing*, 1999, **9**, 55-64.
42. A quasi-ergodic theorem for Markov processes, *Stoch. Proc. Appl.*, 84, 177 - 186 (with L.A. Breyer), 1999.
43. On quantile estimation and MCMC convergence, (with S.P. Brooks), *Biometrika*, **86**, 3, 710 - 717, 1999.

44. Bounds for regeneration times and convergence rates for Markov chains, *Stoch. Proc. Applic.*, (with R. Tweedie), **80**, 211-229, 1999, and corrigendum, **91**, 337-338, 2001.
45. Recent progress on computable bounds and the simple slice sampler, in *Fields Institute Communications, 26, Monte Carlo Methods*, ed. Neal Madras, (with J.S. Rosenthal), AMS Publications, 2000, 123-130.
46. Smooth taboo density for one-dimensional diffusions, *J. Lon. Math. Soc.*, (with V.S. Lo), **62**, **3**, 951-960, 2000.
47. From Metropolis to diffusions: Gibbs states and optimal scaling, *Stoch. Proc. Appl.*, **90**, (with L.A. Breyer), 181-206, 2000.
48. Rates of convergence for Markov chains associated with Dirichlet processes, *Far East J. Theor. Statist.*, **4**, 207-236, (with S. Petrone and J. S. Rosenthal), 2000.
49. Rates of convergence for stochastically monotone stochastically monotone and continuous time Markov models (with R.L. Tweedie), *JAP*, **37**, 359-373, 2000.
50. Blur-generated Non-separable Space-time Models (with K. Kareson, P. Brown, and S. Tonellato), *JRSS B*, **62**, 847-860, 2000.
51. MCMC methods for switching diffusion models (with J.C. Liechty), *Biometrika*, **88**, 299-315, 2001.
52. Small and pseudo-small sets for Markov chains (with J.S. Rosenthal), *Communications in Statistics - Stochastic Models*, **17**, 121-141, 2001.
53. Markov chains and de-initialising processes (with J.S. Rosenthal), *Scandinavian Journal of Statistics*, **28**, 489-505, 2001.
54. Approximate predetermined convergence properties of the Gibbs sampler (with S.K. Sahu), *Journal of Computational and Graphical Statistics*, **10**, 216-229, 2001.
55. Bayesian priors for infinite hierarchical models (with J.S. Rosenthal) (1999), *Bernoulli*, **7**, 453-471, 2001.
56. Bayesian inference for incomplete observations of diffusion processes, (with O. Stramer), *Biometrika*, **88**, 603-221, 2001.
57. Perfect Slice Samplers (with J. Møller and A. Mira), *J. Royal Statistical Society, B*, **63**, 593-606, 2001.

58. Finding authorities and hubs from link structures on the world wide web (with J.S. Rosenthal, A. Borodin and P. Tsaparas), WWW10 (<http://www10.org/>), 2001.
59. A note on geometric ergodicity and floating-point roundoff error (with L.A. Breyer and J.S. Rosenthal), *Stat. Prob. Lett.*, **53**, 123-127, 2001
60. Optimal scaling of various Metropolis-Hastings algorithms, (with J.S. Rosenthal), *Statistical Science*, 16, 4, 351-367, 2001.
61. Geometric L^2 and L^1 convergence are equivalent for reversible Markov chains (with R.L. Tweedie), JAP Special Edition on Probability, Statistics and Seismology, a festschrift for David Vere-Jones, 38A, 2001, 37-41.
62. Catalytic perfect simulation, *methodology and computing in applied probability*, 3, 161-177, (with L. Breyer), 2001.
63. A new method for coupling random fields, *L.M.S. J. Comp. Mathematics*, **5**, 77-94 (with L. Breyer), 2002.
64. Polynomial convergence rates of Markov chains, (with S.F. Jarner), *Ann. Appl. Prob.*, 224-247, 2002.
65. Inversion of the method of images (with V.S. Lo and H. E. Daniels), *Bernoulli*, **8**, 53-80, 2002.
66. One-shot coupling for certain stochastic recursive sequences, *Stoch. Proc. Appl.*, (with J.S. Rosenthal), **99**, 195-208, 2002
67. The polar slice sampler (with J.S. Rosenthal), *Stochastic models*, 18, 257-280, 2002.
68. Bayesian inference for nondecomposable graphical Gaussian models (with P. Giudici and P. Dellaportas), 65, *Sankhya, series A*, 65, 43-55, 2003.
69. Efficient construction of reversible jump MCMC (with S.P. Brooks and P. Giudici), (with discussion), *J. Roy. Stat. Soc.*, B, 65. 3-56, 2003.
70. Kernel density estimates from MCMC output (with M. Skold), *Scand. J. Stat.*, 30, 699-718, 2003.
71. Linking theory and practice of MCMC (with discussion by Chris Robert and Arnaldo Frigessi), *Highly Structured Stochastic Systems (ed. Peter J Green, Nils Lid Hjort, Sylvia Richardson)*, OUP, 145-178, 2003.
72. On the geometric ergodicity of hybrid samplers, (with G. Fort, E. Moulines, and J.S. Rosenthal), *J. Appl. Prob.*, 40, 1, 123-146, 2003.

73. Langevin diffusions and Metropolis-Hastings algorithms, (with O. Stramer), *Methodology and Computing in Applied Probability*, 4, 337–358, 2003.
74. Non-Centered Parameterisations for Hierarchical Models and Data Augmentation, (with O. Papaspiliopoulos and M. Skold), Bayesian Statistics VII, ed. J.M. Bernardo, M.J. Bayarri, J.O. Berger, A.P. Dawid, D. Heckerman, A.F.M. Smith, and M. West, 307–327, 2003.
75. Downweighting Tightly Knit Communities in World Wide Web Rankings (with J.S. Rosenthal), *Advances and Applications in Statistics* 3, 199–216, 2003.
76. Statistical inference and model selection for the 1861 Hagelloch measles epidemic, (with P. Neal), *Biostatistics*, 5, 249–261, 2004.
77. Bayesian inference for Non-Gaussian Ornstein-Uhlenbeck Stochastic Volatility processes (with P. Dellaportas and O. Papaspiliopoulos), *J. Roy. Stat. Soc.*, B, 66, 369–393, 2004.
78. Combinatorial identities associated with CFTP, (with J.S. Rosenthal), *Far East J. Math. Sciences*, 13, 391–404, 2004.
79. General state space Markov chains and MCMC algorithms, (with J.S. Rosenthal) *Probability Surveys*, Vol. 1, 2004.
80. Scaling Limits for the Transient Phase of Local Metropolis-Hastings Algorithms, (with O. Christensen and J.S. Rosenthal), *J. Roy. Stat. Soc.*, B, 67, 253–268, 2005.
81. Link Analysis Ranking: Algorithms, Theory and Experiments, (with A. Borodin, G.O. Roberts, J.S. Rosenthal, and P. Tsaparas), *ACM Trans. on Internet Technology*, 5, 231–297, 2005
82. Exact simulation of diffusions (with A. Beskos), *Ann. Applied Probability*, 15, 4, 2422–2444, 2005.
83. Subgeometric ergodicity of strong Markov processes (with G. Fort), *Ann. Applied Probability*, 15, 2, 1565–1589, 2005.
84. A case study in non-centering for data augmentation: Stochastic epidemics (with P. Neal), *Statistics and Computing*, 15, 4, 315–327, 2005.
85. One-Shot CFTP; application to a class of Truncated Gaussian Densities (with A. Beskos), *Methodology and computing in Applied Probability*, 7, 4, 407–437, 2005.
86. Robust MCMC methods for spatial GLMM's (with O. Christensen and M. Skold), *JCGS*, 15, 1–17, 2006.

87. Retrospective Exact Simulation of Diffusion Sample Paths with Applications, (with A. Beskos and O. Papaspiliopoulos), *Bernoulli*, **12**, 6, 1077-1098, 2006.
88. Exact and computationally efficient likelihood-based estimation for discretely observed diffusion processes (with A. Beskos O. Papaspiliopoulos and P. Fearnhead), *J. Roy Stat Soc., B*, **68**, 3, (with discussion), 333-382, 2006.
89. Bayesian model selection for partially observed diffusion models (with Nial Friel and Petros Dellaportas), *Biometrika*, **93**, 809 -825, 2006.
90. Harris Recurrence of Metropolis-Within-Gibbs and Trans-Dimensional Markov Chains (with J. S. Rosenthal), *Annals of Applied Probability*, **16**, 2123-2139, 2006.
91. Extremal Indices, Geometric Ergodicity of Markov Chains, and MCMC (with J. Segers, J.S. Rosenthal, and B. Sousa), *Extremes*, **9**, 213-229, 2006. Erratum, **13**, 3, 373-374, 2010.
92. Optimal Scaling for partially updating MCMC algorithms (with P. Neal), *Ann. Applied Prob.*, **16**, 2, 474-515, 2006.
93. A general framework for the parameterisation of hierarchical models (with O. Papaspiliopoulos and M. Skold), *Statistical Science*, **22**, 59-73, 2007.
94. Convergence of heavy tailed MCMC algorithms (with S.F. Jarner), *Scand. J. Statist.*, **34**, 2007, 781-815.
95. On Bayesian analysis of nonlinear continuous-time autoregression models (with O. Stramer), *J. Time Series Analysis*, **28**, 5, 744-762, 2007.
96. Coupling and Ergodicity of Adaptive MCMC (with J.S. Rosenthal), *J. App. Prob.*, **44**, 458-475, 2007.
97. Exact Monte Carlo simulation of killed diffusions (with B. Casella), *Adv. Appl. Prob.*, **40**, 273-291, 2008.
98. A factorisation of diffusion measure and finite sample path constructions (with A Beskos and O Papaspiliopoulos), *Methodology and Computing in Applied Probability*, **10**, 1, 85-104, 2008.
99. Retrospective Markov chain Monte Carlo methods for Dirichlet process hierarchical models (with O. Papaspiliopoulos), *Biometrika*, **95**, 169-186, 2008.
100. Stability of the Gibbs sampler for Bayesian hierarchical models (with O. Papaspiliopoulos), *Annals of Statistics*, **36**, 1, 95-117, 2008.

101. MCMC methods for diffusion bridges (with A. Beskos, A. M. Stuart and J. Voss), *Stochastic Dynamics*, **8**, 3, 319–350, 2008.
102. Variance bounding Markov chains (with Jeff Rosenthal), *Annals of Applied Probability*, **18**, 1201–1214, 2008.
103. Optimal Scaling for Random Walk Metropolis on spherically constrained target densities (with P. Neal), *Methodology and Computing in Applied Probability*, **10**, 277–297, 2008.
104. Particle filters for partially-observed diffusions (with P. Fearnhead, and O. Papaspiliopoulos), *Journal of the Royal Statistical Society, Series B*, **70**, 755–777, 2008.
105. Monte Carlo Maximum Likelihood for discretely observed diffusions (with A. Beskos and O. Papaspiliopoulos), *Annals of Statistics*, **37**, 1, 223–245, 2009.
106. The pseudo-marginal approach for efficient Monte Carlo computations (with C. Andrieu), *Annals of Statistics*, **37**, 2, 697–725, 2009.
107. Optimal scaling for Local Metropolis-Hastings chains on non-product targets in high dimension (with A. Beskos, and AM Stuart), *Annals of Applied Probability*, **19**, 3, 863–898, 2009.
108. Optimal scaling of Metropolis algorithms on elliptically symmetric distributions (with C. Sherlock), *Bernoulli*, **15**, 3, 774–798, 2009.
109. Bayesian methodology for emerging infectious diseases (with CP Jewell, T. Kypraios and PD Neal), *Bayesian Analysis*, **4**, 3, 465–498, 2009.
110. Examples of Adaptive MCMC (with J. S. Rosenthal), *JCGS*, **18**, 2, 349–367, 2009.
111. A novel approach to real-time risk-forecasting for emerging infectious diseases: a case study in Avian Influenza H5N1 (with CP Jewell, RM Christley and T Kypraios), *Preventive Veterinary Medicine*, **91**, 19–28, 2009.
112. Predicting undetected infections during the 2007 foot-and-mouth disease outbreak (with CP Jewell and MJ Keeling), *J. Royal Society Interface*, **6**, 41, 1145–1151 (Epub ahead of print DOI: 10.1098/rsif.2008.0433), 2009.
113. Inference for stochastic volatility models using time-change transformations (with P. Dellaportas and K. Kalogeropoulos), *Annals of Statistics*, **38**, 2, 784–807, 2010.
114. Latent diffusion models for event history analysis (with L. Sangalli), *Bernoulli*, **16**, 2, 435–458, 2010.

115. Wald random weighted importance sampling with application to continuous time filtering (with P. Fearnhead, O Papaspiliopoulos and A. Stuart), *J. Roy. Statist. Soc., series B*, **72**, 4, 497–512, 2010.
116. The Random Walk Metropolis: linking theory and practice through a case study, (with C. Sherlock and P. Fearnhead) *Statistical Science*, **25**, 2, 172–190, 2010.
117. Perfect posterior simulation for mixture and hidden Markov models (with K.K. Berthelsen and L Breyer), in *London Mathematical Society Journal of Computational Mathematics*, **13**, 246–259, 2010.
118. Bayesian nonparametric Hidden Markov Models with applications in genomics (with C Yau, O. Papaspiliopoulos and C Holmes) *J. Roy. Statist. Soc., series B*, **73**, 1, 35–57, 2011.
119. Likelihood-based inference for correlated diffusions (with K. Kalogeropoulos and P. Dellaportas), *Canadian J. Statistics*, **39**, 1, 52–72, 2011.
120. Networks and the Epidemiology of Infectious Diseases, (with L. Danon, A. Ford, T. House, C. Jewell, M.J. Keeling, J. Ross and M. Vernon), *Interdisciplinary perspectives on infectious diseases*, article ID 284909, 2011.
121. Quantitative Non-Geometric Convergence Bounds for Independence Samplers (with JS Rosenthal), *Methodology and Computing in Applied Probability*, **13**. 2, 391-403, 2011.
122. Simulating events of unknown probabilities via reverse time martingales, *Random Structures and Algorithms*, **38**, 4, 442–453, 2011.
123. Exact simulation of jump-diffusion processes with Monte Carlo applications, (with B Casella), *Methodology and Computing in Applied Probability*, **13**, 3, 449–473, 2011.
124. Optimal scaling of random walk Metropolis algorithms with non-Gaussian proposals, (with P. Neal), *Methodology and Computing in Applied Probability*, **13**, 3, 583–601, 2011.
125. On the containment condition for adaptive Markov chain Monte Carlo algorithms (with Y. Bai and J. S. Rosenthal), *Adv. Appl. Stat.*, **21**, 1-54, 2011.
126. Towards Optimal Scaling of Metropolis-Coupled Markov Chain Monte Carlo, (with Y. Atchade and J. S. Rosenthal), to appear in *Statistics and Computing*, 2011.
127. Stability of partially implicit Langevin schemes and their MCMC variants, (with B. Casella and O. Stramer), to appear in *Methodology and Computing in Applied Probability*, 2011.

128. An Adaptive approach to Langevin MCMC (with T. Marshall), to appear in *Statistics and Computing*, 2011.
129. ϵ strong simulation of the Brownian path (with A. Beskos and S. Peluchetti), to appear in *Bernoulli*, 2011.
130. CLTs and asymptotic variance of time-sampled Markov chains (with K. Latuszynski), to appear in *methodology and computing in Applied Probability*, 2011.

Other publications

1. Some aspects of stochastic control problems and boundary hitting problems for diffusion processes. Ph.D. thesis, University of Warwick, 1988.
2. Comment to Parameterization issues in Bayesian inference by S.E. Hills and A.F.M. Smith. *Bayesian Statistics IV*, 1992, 241.
3. Comment to Evaluating the accuracy of sampling based approaches to the calculation of posterior moments by J. Geweke. *Bayesian Statistics IV*, 1992, 190–191.
4. Invited vote of thanks on *Approximate Bayesian Inference by the Weighted Likelihood Bootstrap* by A. Raftery and M. Newton, *J. Roy. Stat. Soc. B*, 1994, 27–29.
5. Comment on *Image Deblurring to Optimal Investments: Maximum Likelihood Solutions for Positive Linear Inverse Problems* by Y. Vardi and D. Lee, (with N.G. Polson), *J. Roy. Stat. Soc. B*, 1993, 607–608.
6. Hot papers in statistics: Bayesian Computation via the Gibbs Sampler and Related Markov Chain Monte Carlo. *The Scientist* **8**, 21, 1994, 16.
7. Markov chain concepts related to sampling algorithms. In *MCMC in Practice* (eds. W.R. Gilks, D.J. Spiegelhalter and S. Richardson), Chapman and Hall, 1995, 45–58.
8. Strategies for improving MCMC (with W.R. Gilks). In *MCMC in Practice* (eds. W.R. Gilks, D.J. Spiegelhalter and S. Richardson), Chapman and Hall, 1995, 89–114.
9. Efficient simulation from the random walk Metropolis algorithm. *Proceedings of Interface 1994*, 1995, 482–485.
10. Comment to ‘Convergence of Markov Chain Monte Carlo algorithms’ by N.G. Polson (with S.P. Brooks). *Bayesian Statistics V*, Clarendon press, Oxford, 1996.

11. Comment to ‘Bayesian questions and Bayesian answers in queues’ by C. Arnero and M.J. Bayarri. *Bayesian Statistics V*, OUP, 1995, *Bayesian Statistics V*, Clarendon press, Oxford, 1996.
12. Invited discussion to ‘Bayesian computation and stochastic systems’ by J. Besag, P.J. Green, D. Higdon and K. Mengersen (with S.K. Sahu and W.R. Gilks), *Statistical Science*, **10**, 1995, 49–51.
13. Comment to ‘The EM algorithm - and old folk song to a fast new tune’ by X.-L. Meng and D. van Dyk (with S.K. Sahu), *J. Roy. Stat. Soc. B*, 1997, 558–559.
14. Comment to ‘Bayesian non-parametric inference for random distributions, by S. Walker, *et. al.*, *J. Roy. Stat. Soc. B*, 61, 523, 1999.
15. Link Analysis Ranking: Algorithms, Theory, and Experiments, WWW10, <http://www10.org/> 2001.
16. Invited vote of thanks on RSS Read Paper, ”Non-linear Ornstein-Uhlenbeck models for Stochastic volatility processes” by Barndorff-Nielsen and Shephard, *J. Roy. Stat. Soc.* , 64, 2002.
17. Perfect slice sampler, (with A. Mira and J. Moller), Proceedings of the 53rd meeting of the International Statistical Institute (ISI), 2001, to be found at <http://134.75.100.178/isi2001/>.
18. Discussion of *Slice sampling* by Radford Neal, *Annals of Statistics*, 5pp, 2003.
19. MCMC and spatial statistics, in *Spatial Statistics and Computational Methods*, Lecture Notes in Statistics, 173, Springer, New York, 1993.
20. Markov chain Monte Carlo. A review article for Section 10 (Probability Theory) of the *Encyclopedia of the Actuarial Sciences* (with J.S. Rosenthal) (S. Asmussen, ed.), 2004
21. Irreducible MCMC schemes for diffusion-driven stochastic volatility models (with K. Kalogeropoulos and P. Dellaportas), *Proc. Nonlinear Statistical Signal processing Workshop*, 2006.
22. Invited vote of thanks for “Approximate Bayesian inference for latent Gaussian models by using integrated nested Laplace approximations” by Rue, Martino, and Chopin *J. Roy. Stat. Soc.*, B, **71**, 2, 353-355, 2009.
23. Discussion of “TPA” by Mark Huber, *Valencia 8*, to appear, 2011.
24. The acceptance probability of the Hybrid Monte-Carlo method in high-dimensional problems (with Beskos, A. Pillai, N.S. Sanz-Serna, J.M. and Stuart, A.M.), AIP Conf. Proc. 1281, pages 23-27, 2010.