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We congratulate Luke Tierney for this paper, which even before its appearance has done a valuable service in clarifying both theory and practice in this important area. For example, the discussion of combining strategies in Section 2.4 helped researchers break away from pure Gibbs sampling in 1991; it was, for example, part of the reasoning that led to the “Metropolis-coupled” scheme of Geyer (1991) mentioned at the end of Section 2.3.3.

Harris Recurrence. The discussion of Harris recurrence in Section 3.1 has been very helpful. Harris recurrence essentially says that there is no measure-

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