

Table 1. *Sampling method hierarchy used by WinBUGS. Each method is only used if no previous method in the hierarchy is appropriate*

Target distribution	Sampling method
Discrete	Inversion of cumulative distribution function (trivial)
Closed form (conjugate)	Direct sampling using standard algorithms
Log-concave	Derivative-free adaptive rejection sampling (Gilks 1992)
Restricted range	Slice sampling (Neal 1997)
Unrestricted range	Metropolis-Hastings (Metropolis <i>et al.</i> 1953, Hastings 1970)