The authors present two new approaches to Markov chain sampling. The idea is to handle non-conjugate priors with Metropolis-Hastings with the conditional prior as the proposal distribution. A variation of this method can sometimes sample more efficiently, when combined with partial form of Gibbs sampling. The second method uses gibbs sampling in a space with auxiliary parameters, yielding an algorithm that resembles use of a Monte Carlo approximation to the necessary integrals, but which does not suffer from any approximation error. What happens when the algorithm employs auxiliary \phi parameters but fails to discard the unused \phi values when computing the conditional distribution for \eta? What cost is there to using algorithms that do not rely on the prior being conjugate.