Contents

Asymptotics of Maximum Likelihood without the LLN or CLT or Sample Size Going to Infinity
Charles J. Geyer ........................................... 1

On the Geometric Ergodicity of Two-Variable Gibbs Samplers
Aixin Tan, Galin L. Jones and James P. Hobert .......................... 25

On Convergence Properties of the Monte Carlo EM Algorithm
Ronald C. Neath ............................................. 43

The Origins of de Finetti’s Critique of Countable Additivity
Eugenio Regazzini ........................................... 63

Reverse Exchangeability and Extreme Order Statistics
Yindeng Jiang and Michael D. Perlman ............................. 83

Sampling from a Manifold
Persi Diaconis, Susan Holmes and Mehrdad Shahshahani .......... 102

On an Approach to Bayesian Sample Sizing in Clinical Trials
Robb J. Muirhead and Adina I. Şoaită ............................. 126

A CB (Corporate Bond) Pricing Probabilities and Recovery Rates Model for Deriving Default Probabilities and Recovery Rates
Takeaki Kariya ............................................. 138