

- FOX, E. B., HUGHES, M. C., SUDDERTH, E. B. and JORDAN, M. I. (2014). Supplement to “Joint modeling of multiple time series via the beta process with application to motion capture segmentation.” DOI:10.1214/14-AOAS742SUPP.
- FRIGESSI, A., DI STEFANO, P., HWANG, C.-R. and SHEU, S. J. (1993). Convergence rates of the Gibbs sampler, the Metropolis algorithm and other single-site updating dynamics. *J. Roy. Statist. Soc. Ser. B* **55** 205–219. MR1210432
- GHAHRAMANI, Z., GRIFFITHS, T. L. and SOLLICH, P. (2006). Bayesian nonparametric latent feature models. In *Proc. of the Eighth Valencia International Meeting on Bayesian Statistics (Bayesian Statistics 8)*. Alicante, Spain.
- GHAHRAMANI, Z. and JORDAN, M. I. (1997). Factorial hidden Markov models. *Machine Learning* **29** 245–273.
- GREEN, P. J. (1995). Reversible jump Markov chain Monte Carlo computation and Bayesian model determination. *Biometrika* **82** 711–732. MR1380810
- GRIFFIN, J. E. and STEEL, M. F. J. (2006). Order-based dependent Dirichlet processes. *J. Amer. Statist. Assoc.* **101** 179–194. MR2268037
- HJORT, N. L. (1990). Nonparametric Bayes estimators based on beta processes in models for life history data. *Ann. Statist.* **18** 1259–1294. MR1062708
- HSU, E., PULLI, K. and POPOVIĆ, J. (2005). Style translation for human motion. In *Proc. of the 32nd International Conference on Computer Graphics and Interactive Technologies (SIG-GRAPH)*. Los Angeles, CA.
- HUGHES, M., FOX, E. B. and SUDDERTH, E. B. (2012). Effective split merge Monte Carlo methods for nonparametric models of sequential data. In *Advances in Neural Information Processing Systems (NIPS)* 25. Lake Tahoe, NV, USA.
- JAIN, S. and NEAL, R. M. (2004). A split-merge Markov chain Monte Carlo procedure for the Dirichlet process mixture model. *J. Comput. Graph. Statist.* **13** 158–182. MR2044876
- JAIN, S. and NEAL, R. M. (2007). Splitting and merging components of a nonconjugate Dirichlet process mixture model. *Bayesian Anal.* **2** 445–472. MR2342168
- KINGMAN, J. F. C. (1967). Completely random measures. *Pacific J. Math.* **21** 59–78. MR0210185
- KINGMAN, J. F. C. (1993). *Poisson Processes*. Oxford Univ. Press, New York. MR1207584
- LEHRACH, W. P. and HUSMEIER, D. (2009). Segmenting bacterial and viral DNA sequence alignments with a trans-dimensional phylogenetic factorial hidden Markov model. *J. R. Stat. Soc. Ser. C. Appl. Stat.* **58** 307–327. MR2750008
- LISTGARTEN, J., NEAL, R., ROWEIS, S., PUCKRIN, R. and CUTLER, S. (2006). Bayesian detection of infrequent differences in sets of time series with shared structure. In *Advances in Neural Information Processing Systems (NIPS)* 19. Vancouver, Canada.
- LIU, J. S. (1996). Peskun’s theorem and a modified discrete-state Gibbs sampler. *Biometrika* **83** 681–682. MR1423883
- MACEachern, S. N. (1999). Dependent nonparametric processes. In *ASA Proc. of the Section on Bayesian Statistical Science*. Amer. Statist. Assoc., Alexandria, VA.
- MEEDS, E., GHAHRAMANI, Z., NEAL, R. M. and ROWEIS, S. T. (2006). Modeling dyadic data with binary latent factors. In *Advances in Neural Information Processing Systems (NIPS)* 19. Vancouver, Canada.
- MØRUP, M., SCHMIDT, M. N. and HANSEN, L. K. (2011). Infinite multiple membership relational modeling for complex networks. In *IEEE International Workshop on Machine Learning for Signal Processing*. Beijing, China.
- MURPHY, K. P. (1998). Hidden Markov model (HMM) toolbox for MATLAB. Available at <http://www.cs.ubc.ca/~murphyk/Software/HMM/hmm.html>.
- MURPHY, K. P. (2002). Dynamic Bayesian networks: Representation, inference and learning. Ph.D. thesis, Univ. California, Berkeley. MR2704368