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It considers the main Markov Chain Monte Carlo (MCMC) algorithms, including alternative proposal schemes, the derivation of full conditional densities for Gibbs sampling, and the extension to Reversible Jump MCMC methods. Assessment of MCMC convergence, and its relation to model specification and identifiability, are discussed.

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In general, for a simple random-effects meta-analysis, the performance of the best frequentist and Bayesian methods was similar for the same combinations of factors (k and mean replication), though the Bayesian approach had higher than nominal (>95%) coverage for the mean effect when k was very low ($k < 15$).

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