MCSM
Assignment 9
Problem 7.45
Saurabh Kumar

Gibbs sampler is based on conditional distributions derived from $f(x_1, ..., x_q)$ or $g(y_1, ..., y_p)$.
These conditional distributions may be well defined and may be simulated from, but may not correspond to any joint distribution g; that is the function g is not integrable. The same problem may occur when using a proportionality relation ; that is, $\pi(\theta|x)$ is proportional to $\pi(\theta)f(x|\theta)$, to derive a Metropolis-Hastings algorithm for $\pi(\theta)f(x|\theta)$.
In the given problem, function g is not integrable. So Metropolis-Hastings algorithm cannot be used and hence Gibbs sampler cannot be implemented.