RBi: the R interface to LibBi

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August 14, 2013

Abstract

In this vignette we present the RBi package **bi** for using LibBi in R. LibBi is a package for Bayesian state-space modelling on high-performance hardware.

1 Introduction

The LibBi library for Bayesian inference in state-space models has recently been proposed (REF)

2 An example of using RBi