## Approximate Log-Concave Density Estimation

## Fabian Rathke

May 18, 2016

This documentation gives an overview over important functions and provides examples how to call the code. For an introduction into the field of log-concave density estimation we refer to Cule et al. (2010) and Rathke and Schnörr (2015).

## 1 Functions

In this section we are going to detail some important functions.

## References

Cule, M., Samworth, R., and Stewart, M. (2010). Maximum likelihood estimation of a multi-dimensional log-concave density. J. R. Stat. Soc. Series B Stat. Methodol., 72(5):545–607.

Rathke, F. and Schnörr, C. (2015). A computational approach to log-concave density estimation. An. St. Univ. Ovidius Constanta, 23(3):151–166.