BNPlib for density estimation:

A nonparametric C++ library (part 3)

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https://github.com/poliprojects/BNPlib

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- Protocol Buffers: https://developers.google.com/protocol-buffers/ docs/cpptutorial
- Stan: http://mc-stan.org/math
- Eigen: https://eigen.tuxfamily.org/dox
- GitHub codes of Mario Beraha and Riccardo Corradin for similar projects