BNPlib for density estimation:

A nonparametric C++ library (part 2)

Bruno Guindani Elena Zazzetti

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https://github.com/poliprojects/BNPlib

part 1

part 2

Bibliography

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- H. Ishwaran, L. F. James (2001), Gibbs Sampling Methods for Stick-Breaking Priors
- K. P. Murphy (2007), Conjugate Bayesian analysis of the Gaussian distribution
- Stan documentation: http://mc-stan.org/math. Code found at https://github.com/stan-dev/math (version 3.0.0 was used) and it also includes other needed libraries: Boost, Eigen, SUNDIALS, Intel TBB
- Eigen documentation: https://eigen.tuxfamily.org/dox. Code is included in the Stan package (version 3.3.3 is used there)
- Protocol Buffers Tutorial for C++: https://developers.google.com/protocol-buffers/docs/cpptutorial

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