BNPlib for density estimation:
A nonparametric C++ library
(part 2)

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https://github.com/poliprojects/BNPlib

part 1

structure algoritmh/neal2/neal8
hierarchies: NNIG/MultiDummy
hypers: Fixed
mixtures: Pit-Yor/Dirichlet

part 2

factories
collectors
input

Bibliography

📕 P. Muller, F. A. Quintana, *Bayesian Nonparametric Data Analysis*

📕 R. M. Neal (2000), *Markov Chain Sampling Methods for Dirichlet Process Mixture Models*

📕 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