

BNPlib for density estimation:

A nonparametric C++ library
(part 2)

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<https://github.com/poliprojects/BNPlib>

Title





Impending extensions

- **Hyperpriors**: objects of class `Hypers` store pointers to objects of class `HypersFixed`
- **Non-conjugacy**: via Stan's HMC sampler
- **R interface**: via **protocol buffers**

Protocol buffers

- Developed by Google
- RProtoBuf

Bibliography

-  Muller, Quintana, *Bayesian Nonparametric Data Analysis*
-  Neal (2000), *Markov Chain Sampling Methods for Dirichlet Process Mixture Models*
-  Ishwaran, James (2001), *Gibbs Sampling Methods for Stick-Breaking Priors*
-  <https://developers.google.com/protocol-buffers/docs/cpptutorial>