Title Subtitle

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https://github.com/poliprojects/BNPlib

Title

Non-Parametric statistics

Infinite-dimensional parameters, e.g. functions

Model:

$$y_i|G \stackrel{\text{iid}}{\sim} G, \quad i = 1, \dots, n$$

Non-Parametric statistics (the Bayesian way)

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$$G \sim \mathcal{P} \quad \text{(distribution over distributions!)}$$

Non-Parametric statistics (the Bayesian way)

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Model:

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 $G \sim \mathcal{P} \quad ext{(distribution over distributions!)}$

 \implies BNP model

Goal: density approximation

Dirichlet Process prior

$$G \sim DP(MG_0)$$

Text

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Title

Stuff

Bibliography

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- Neal (2000), Markov Chain Sampling Methods for Dirichlet Process Mixture Models
- Ishwaran, James (2001), Gibbs Sampling Methods for Stick-Breaking Priors