Self-tuning density estimation based on Bayesian averaging of adaptive kernel density estimations yields state-of-the-art performance

Christofer L. Bäcklin, Claes Andersson, Mats G. Gustafsson

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Highlights

- A new method called ADEBA for multivariate adaptive density estimation is presented.
- A simulation study shows that ADEAB is competitve to currently dominating methods.
- ADEBA is simple and computes much faster than Gaussian mixture modeling.
- Further improvements can be made by incorporating application-specific prior knowledge into ADEBA.
- Implementations of ADEBA are publicly available for R.