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compstat lectures 2 lectures in computational statistics What is the problem? Given  $\mu(x_1, x_2, \dots, x_n)$  we are interested in  $\arg \max_{x_1, x_2, \dots, x_n} \mu(x_1, x_2, \dots, x_n)$  | Calculating marginal pdf  $\mu_i(x_i)$  | ...

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