

Run Main.m

Code related to the paper

L. Martino, V. Elvira, D. Luengo, J. Corander,
"Layered Adaptive Importance Sampling", Statistics
and Computing (accepted; to appear), 2016

ArXiv version:

[arXiv:1505.04732](https://arxiv.org/abs/1505.04732)

More specifically, this is a preliminary code of the

Parallel Interacting Markov Adaptive Importance
Sampling (PI-MAIS) Algorithm