MAXIMUM D'ENTROPIE ET PROBLÈMS DES MOMENTS: CAS MULTIDIMENSIONAL

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Abstract: We study the maximum entropy method on the mean developed in [4] to reconstruct a density under linear and non-linear convex constraints. We extend the procedure to the case of a locally convex topological linear space under large deviation assumptions. We give various applications: the most important gives a solution to the generalized moment problem on a polytope.

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