EM As Hill-Climbing ➔ Converge to Local Maximum

Likelihood p(d| θ)

Original likelihood

E-step = computing the lower bound

Lower bound of likelihood function

next guess $p^{(n+1)}(w \mid \theta_d)$

current guess $p^{(n)}(w \mid \theta_d)$

M-step = maximizing the lower bound

θ

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