

Principal Component Analysis

E-step

$$\begin{aligned} q(t_i) = p(t_i \mid x_i, \theta) &= \frac{p(x_i \mid t_i, \theta)p(t_i)}{Z} \\ &= \mathcal{N}(\tilde{\mu}_i, \tilde{\Sigma}_i) \end{aligned}$$