

The Expectation-Maximization (EM) Algorithm

Hidden Variable:

$z \in \{0, 1\}$

z

the _____ **1**

paper _____ **1**

presents _____ **1**

a _____ **1**

text _____ **0**

mining _____ **0**

algorithm _____ **0**

for _____ **1**

clustering _____ **0**

... ...

Initialize $p(w|\theta_d)$ with random values.

Then iteratively improve it using E-step & M-step.

Stop when likelihood doesn't change.

$$p^{(n)}(z = 0 | w) = \frac{p(\theta_d)p^{(n)}(w | \theta_d)}{p(\theta_d)p^{(n)}(w | \theta_d) + p(\theta_B)p(w | \theta_B)}$$

E-step

How likely w is from θ_d

$$p^{(n+1)}(w | \theta_d) = \frac{c(w, d)p^{(n)}(z = 0 | w)}{\sum_{w' \in V} c(w', d)p^{(n)}(z = 0 | w')}$$

M-step