General form of Expectation Maximization

$$\log p(X \mid \theta) = \sum_{i=1}^{N} \log p(x_i \mid \theta)$$

$$= \sum_{i=1}^{N} \log \sum_{c=1}^{3} \frac{q(t_i = c)}{q(t_i = c)} p(x_i, t_i = c \mid \theta)$$

$$\geq \sum_{i=1}^{N} \sum_{c=1}^{3} q(t_i = c) \log \frac{p(x_i, t_i = c \mid \theta)}{q(t_i = c)}$$

Jensen's inequality

$$\log \left(\sum_c \alpha_c v_c \right) \geq \sum_c \alpha_c \log(v_c)$$