

# COMP90051

# Statistical Machine Learning

## Workshop Week 12

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[https://github.com/HanXudong/COMP90051\\_2020\\_S1](https://github.com/HanXudong/COMP90051_2020_S1)

# Gaussian Mixture Model

- $p(x) = \sum \pi_j P(x_i | \mu_i, \sigma_i^2)$
- $\sum \pi_j = 1$
- GMM, K-means & EM  
<http://statweb.stanford.edu/~tibs/stat315a/LECTURES/em.pdf>