**Algorithm 2** Toeplitz Inverse Covariance-Based Clustering

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1: **initialize** Cluster parameters $\Theta$; cluster assignments $\mathbf{P}$.
2: **repeat**
3:     *E-step:* Assign points to clusters    $\rightarrow \mathbf{P}$.
4:     *M-step:* Update cluster parameters $\rightarrow \Theta$.
5: **until** Stationarity.
   **return** $(\Theta, \mathbf{P})$.