And now the E-M algorithm proper, step by step:

1. Choose initial parameter values It might make sense to try the sample covariance matrix. Let k = 1.
2. Calculate the following:
3. If there is no skew, i.e., the model is symmetric, let Otherwise, let
4. Now set .Using this set of parameters, compute
5. Next we numerically maximize

over all triplets but since we don’t actually know we substitute for respectively. This will give us which rounds out the parameter set Now replace k by k+1 and go back to step (2).

Repeat steps (2) to (5) to convergence.