

# XCS229i Problem Set 5

---

**Due Sunday, September 19 at 11:59pm PT.**

## Guidelines

1. If you have a question about this homework, we encourage you to post your question on our Slack channel, at <http://xcs229i-scpd.slack.com/>
2. Familiarize yourself with the collaboration and honor code policy before starting work.
3. For the coding problems, you must use the packages specified in the provided environment description. Since the autograder uses this environment, we will not be able to grade any submissions which import unexpected libraries.

## Submission Instructions

**Written Submission:** Some questions in this assignment require a written response. For these questions, you should submit a PDF with your solutions online in the online student portal. As long as the PDF is legible and organized, the course staff has no preference between a handwritten and a typeset L<sup>A</sup>T<sub>E</sub>X submission. If you wish to typeset your submission and are new to L<sup>A</sup>T<sub>E</sub>X, you can get started with the following:

- Type responses only in `submission.tex`.
- Submit the compiled PDF, **not** `submission.tex`.
- Use the commented instructions within the `Makefile` and `README.md` to get started.

**Coding Submission:** Some questions in this assignment require a coding response. For these questions, you should submit only the `src/submission.py` file in the online student portal. For further details, see Writing Code and Running the Autograder below.

## Honor code

We strongly encourage students to form study groups. Students may discuss and work on homework problems in groups. However, each student must write down the solutions independently, and without referring to written notes from the joint session. In other words, each student must understand the solution well enough in order to reconstruct it by him/herself. In addition, each student should write on the problem set the set of people with whom s/he collaborated. Further, because we occasionally reuse problem set questions from previous years, we expect students not to copy, refer to, or look at the solutions in preparing their answers. It is an honor code violation to intentionally refer to a previous year's solutions. More information regarding the Stanford honor code can be found at <https://communitystandards.stanford.edu/policies-and-guidance/honor-code>.

## Writing Code and Running the Autograder

All your code should be entered into `src/submission.py`. When editing `src/submission.py`, please only make changes between the lines containing `### START_CODE_HERE ###` and `### END_CODE_HERE ###`. Do not make changes to files other than `src/submission.py`.

The unit tests in `src/grader.py` (the autograder) will be used to verify a correct submission. Run the autograder locally using the following terminal command within the `src/` subdirectory:

```
$ python grader.py
```

There are two types of unit tests used by the autograder:

- **basic:** These tests are provided to make sure that your inputs and outputs are on the right track, and that the hidden evaluation tests will be able to execute.

- **hidden:** These unit tests are the evaluated elements of the assignment, and run your code with more complex inputs and corner cases. Just because your code passed the basic local tests does not necessarily mean that they will pass all of the hidden tests. These evaluative hidden tests will be run when you submit your code to the Gradescope autograder via the online student portal, and will provide feedback on how many points you have earned.

For debugging purposes, you can run a single unit test locally. For example, you can run the test case `3a-0-basic` using the following terminal command within the `src/` subdirectory:

```
$ python grader.py 3a-0-basic
```

Before beginning this course, please walk through the [Anaconda Setup for XCS Courses](#) to familiarize yourself with the coding environment. Use the env defined in `src/environment.yml` to run your code. This is the same environment used by the online autograder.

## Test Cases

The autograder is a thin wrapper over the python `unittest` framework. It can be run either locally (on your computer) or remotely (on SCPD servers). The following description demonstrates what test results will look like for both local and remote execution. For the sake of example, we will consider two generic tests: `1a-0-basic` and `1a-1-hidden`.

### Local Execution - Hidden Tests

All hidden tests rely on files that are not provided to students. Therefore, the tests can only be run remotely. When a hidden test like `1a-1-hidden` is executed locally, it will produce the following result:

```
----- START 1a-1-hidden: Test multiple instances of the same word in a sentence.
----- END 1a-1-hidden [took 0:00:00.011989 (max allowed 1 seconds), ???/3 points] (hidden test ungraded)
```

### Local Execution - Basic Tests

When a basic test like `1a-0-basic` passes locally, the autograder will indicate success:

```
----- START 1a-0-basic: Basic test case.
----- END 1a-0-basic [took 0:00:00.000062 (max allowed 1 seconds), 2/2 points]
```

When a basic test like `1a-0-basic` fails locally, the error is printed to the terminal, along with a stack trace indicating where the error occurred:

```
----- START 1a-0-basic: Basic test case.
<class 'AssertionError'>
{'a': 2, 'b': 1} != None ← This error caused the test to fail.
File "/Users/grinch/Local_Documents/Software/anaconda3/envs/XCS221/lib/python3.6/unittest/case.py", line 59, in testPartExecutor
yield
File "/Users/grinch/Local_Documents/Software/anaconda3/envs/XCS221/lib/python3.6/unittest/case.py", line 605, in run
testMethod()
File "/Users/grinch/Local_Documents/SCPD/XCS221/A1/src/graderUtil.py", line 54, in wrapper
result = func(*args, **kwargs)
File "/Users/grinch/Local_Documents/SCPD/XCS221/A1/src/graderUtil.py", line 83, in wrapper
result = func(*args, **kwargs)
File "/Users/grinch/Local_Documents/SCPD/XCS221/A1/src/grader.py", line 23, in test_0
submission.extractWordFeatures("a b a") ← In this case, start your debugging
in line 23 of grader.py.
File "/Users/grinch/Local_Documents/Software/anaconda3/envs/XCS221/lib/python3.6/unittest/case.py", line 829, in assertEqual
assertion_func(first, second, msg=msg)
File "/Users/grinch/Local_Documents/Software/anaconda3/envs/XCS221/lib/python3.6/unittest/case.py", line 822, in _baseAssertEqual
raise self.failureException(msg)
----- END 1a-0-basic [took 0:00:00.003809 (max allowed 1 seconds), 0/2 points]
```

## Remote Execution

Basic and hidden tests are treated the same by the remote autograder. Here are screenshots of failed basic and hidden tests. Notice that the same information (error and stack trace) is provided as the in local autograder, now for both basic and hidden tests.

## 1a-0-basic) Basic test case. (0.0/2.0)

```
<class 'AssertionError': {'a': 2, 'b': 1} != None
File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 59, in testPartExecutor
    yield
File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 605, in run
    testMethod()
File "/autograder/source/graderUtil.py", line 54, in wrapper
    result = func(*args, **kwargs)
File "/autograder/source/graderUtil.py", line 83, in wrapper
    result = func(*args, **kwargs)
File "/autograder/source/grader.py", line 23, in test_0
    submission.extractWordFeatures("a b a"))
File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 829, in assertEquals
    assertion_func(first, second, msg=msg)
File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 822, in _baseAssertEqual
    raise self.failureException(msg)
```

Just like in the local autograder, this error caused the test to fail.

Just like in the local autograder, start your debugging in line 23 of grader.py.

## 1a-1-hidden) Test multiple instances of the same word in a sentence. (0.0/3.0)

```
<class 'AssertionError': {'a': 23, 'ab': 22, 'aa': 24, 'c': 16, 'b': 15} != None
File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 59, in testPartExecutor
    yield
File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 605, in run
    testMethod()
File "/autograder/source/graderUtil.py", line 54, in wrapper
    result = func(*args, **kwargs)
File "/autograder/source/graderUtil.py", line 83, in wrapper
    result = func(*args, **kwargs)
File "/autograder/source/grader.py", line 31, in test_1
    self.compare_with_solution_or_wait(submission, 'extractWordFeatures', lambda f: f(sentence))
File "/autograder/source/graderUtil.py", line 183, in compare_with_solution_or_wait
    self.assertEqual(ans1, ans2)
File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 829, in assertEquals
    assertion_func(first, second, msg=msg)
File "/autograder/source/miniconda/envs/XCS221/lib/python3.6/unittest/case.py", line 822, in _baseAssertEqual
    raise self.failureException(msg)
```

This error caused the test to fail.

Start your debugging in line 31 of grader.py.

Finally, here is what it looks like when basic and hidden tests pass in the remote autograder.

## 1a-0-basic) Basic test case. (2.0/2.0)

## 1a-1-hidden) Test multiple instances of the same word in a sentence. (3.0/3.0)

## 1. K-means for compression

In this problem, we will apply the K-means algorithm to lossy image compression, by reducing the number of colors used in an image.

We will be using the files `src-k_means/peppers-small.tiff` and `src/01-k_means/peppers-large.tiff`.

The `peppers-large.tiff` file contains a 512x512 image of peppers represented in 24-bit color. This means that, for each of the 262144 pixels in the image, there are three 8-bit numbers (each ranging from 0 to 255) that represent the red, green, and blue intensity values for that pixel. The straightforward representation of this image therefore takes about  $262144 \times 3 = 786432$  bytes (a byte being 8 bits). To compress the image, we will use K-means to reduce the image to  $k = 16$  colors. More specifically, each pixel in the image is considered a point in the three-dimensional  $(r, g, b)$ -space. To compress the image, we will cluster these points in color-space into 16 clusters, and replace each pixel with the closest cluster centroid.

Follow the instructions below. Be warned that some of these operations can take a while (several minutes even on a fast computer)!

- (a) **[5 points (Coding)] K-Means Compression Implementation.** First let us *look* at our data. From the `src-k_means/` directory, open an interactive Python prompt, and type

```
from matplotlib.image import imread; import matplotlib.pyplot as plt;
```

and run `A = imread('peppers-large.tiff')`. Now, `A` is a “three dimensional matrix,” and `A[:, :, 0]`, `A[:, :, 1]` and `A[:, :, 2]` are 512x512 arrays that respectively contain the red, green, and blue values for each pixel. Enter `plt.imshow(A)`; `plt.show()` to display the image.

Since the large image has 262,144 pixels and would take a while to cluster, we will instead run vector quantization on a smaller image. Repeat (a) with `peppers-small.tiff`.

Next we will implement image compression in the file `src-k_means/submission.py` which has some starter code. Treating each pixel's  $(r, g, b)$  values as an element of  $\mathbb{R}^3$ , implement K-means with 16 clusters on the pixel data from this smaller image, iterating (preferably) to convergence, but in no case for more than 30 iterations. For initialization, set each cluster centroid to the  $(r, g, b)$ -values of a randomly chosen pixel in the image.

Take the image of `peppers-large.tiff`, and replace each pixel's  $(r, g, b)$  values with the value of the closest cluster centroid from the set of centroids computed with `peppers-small.tiff`. Consider visually comparing it to the original image to verify that your implementation is reasonable.

- (b) **[1 point (Written)] Compression Factor.**

If we represent the image with these reduced (16) colors, by (approximately) what factor have we compressed the image?

## 2. Semi-supervised EM

Expectation Maximization (EM) is a classical algorithm for unsupervised learning (*i.e.*, learning with hidden or latent variables). In this problem we will explore one of the ways in which the EM algorithm can be adapted to the semi-supervised setting, where we have some labelled examples along with unlabelled examples.

In the standard unsupervised setting, we have  $n \in \mathbb{N}$  unlabelled examples  $\{x^{(1)}, \dots, x^{(n)}\}$ . We wish to learn the parameters of  $p(x, z; \theta)$  from the data, but  $z^{(i)}$ 's are not observed. The classical EM algorithm is designed for this very purpose, where we maximize the intractable  $p(x; \theta)$  indirectly by iteratively performing the E-step and M-step, each time maximizing a tractable lower bound of  $p(x; \theta)$ . Our objective can be concretely written as:

$$\begin{aligned}\ell_{\text{unsup}}(\theta) &= \sum_{i=1}^n \log p(x^{(i)}; \theta) \\ &= \sum_{i=1}^n \log \sum_{z^{(i)}} p(x^{(i)}, z^{(i)}; \theta)\end{aligned}$$

Now, we will attempt to construct an extension of EM to the semi-supervised setting. Let us suppose we have an *additional*  $\tilde{n} \in \mathbb{N}$  labelled examples  $\{(\tilde{x}^{(1)}, \tilde{z}^{(1)}), \dots, (\tilde{x}^{(\tilde{n})}, \tilde{z}^{(\tilde{n})})\}$  where both  $x$  and  $z$  are observed. We want to simultaneously maximize the marginal likelihood of the parameters using the unlabelled examples, and full likelihood of the parameters using the labelled examples, by optimizing their weighted sum (with some hyperparameter  $\alpha$ ). More concretely, our semi-supervised objective  $\ell_{\text{semi-sup}}(\theta)$  can be written as:

$$\begin{aligned}\ell_{\text{sup}}(\theta) &= \sum_{i=1}^{\tilde{n}} \log p(\tilde{x}^{(i)}, \tilde{z}^{(i)}; \theta) \\ \ell_{\text{semi-sup}}(\theta) &= \ell_{\text{unsup}}(\theta) + \alpha \ell_{\text{sup}}(\theta)\end{aligned}$$

We can derive the EM steps for the semi-supervised setting using the same approach and steps as before. You are *strongly encouraged* to show to yourself (no need to include in the write-up) that we end up with:

### E-step (semi-supervised)

For each  $i \in \{1, \dots, n\}$ , set

$$Q_i^{(t)}(z^{(i)}) := p(z^{(i)} | x^{(i)}; \theta^{(t)})$$

### M-step (semi-supervised)

$$\theta^{(t+1)} := \arg \max_{\theta} \left[ \sum_{i=1}^n \left( \sum_{z^{(i)}} Q_i^{(t)}(z^{(i)}) \log \frac{p(x^{(i)}, z^{(i)}; \theta)}{Q_i^{(t)}(z^{(i)})} \right) + \alpha \left( \sum_{i=1}^{\tilde{n}} \log p(\tilde{x}^{(i)}, \tilde{z}^{(i)}; \theta) \right) \right]$$

(a) [5 points (Written)]

**Convergence.** First we will show that this algorithm eventually converges. In order to prove this, it is sufficient to show that our semi-supervised objective  $\ell_{\text{semi-sup}}(\theta)$  monotonically increases with each iteration of E and M step. Specifically, let  $\theta^{(t)}$  be the parameters obtained at the end of  $t$  EM-steps. Show that  $\ell_{\text{semi-sup}}(\theta^{(t+1)}) \geq \ell_{\text{semi-sup}}(\theta^{(t)})$ .

## Semi-supervised GMM

Now we will revisit the Gaussian Mixture Model (GMM), to apply our semi-supervised EM algorithm. Let us consider a scenario where data is generated from  $k \in \mathbb{N}$  Gaussian distributions, with unknown means  $\mu_j \in \mathbb{R}^d$  and covariances  $\Sigma_j \in \mathbb{S}_+^d$  where  $j \in \{1, \dots, k\}$ . We have  $n$  data points  $x^{(i)} \in \mathbb{R}^d, i \in \{1, \dots, n\}$ , and each data point has a corresponding latent (hidden/unknown) variable  $z^{(i)} \in \{1, \dots, k\}$  indicating which distribution  $x^{(i)}$  belongs

to. Specifically,  $z^{(i)} \sim \text{Multinomial}(\phi)$ , such that  $\sum_{j=1}^k \phi_j = 1$  and  $\phi_j \geq 0$  for all  $j$ , and  $x^{(i)}|z^{(i)} \sim \mathcal{N}(\mu_{z^{(i)}}, \Sigma_{z^{(i)}})$  i.i.d. So,  $\mu$ ,  $\Sigma$ , and  $\phi$  are the model parameters.

We also have additional  $\tilde{n}$  data points  $\tilde{x}^{(i)} \in \mathbb{R}^d, i \in \{1, \dots, \tilde{n}\}$ , and an associated *observed* variable  $\tilde{z}^{(i)} \in \{1, \dots, k\}$  indicating the distribution  $\tilde{x}^{(i)}$  belongs to. Note that  $\tilde{z}^{(i)}$  are known constants (in contrast to  $z^{(i)}$  which are unknown *random* variables). As before, we assume  $\tilde{x}^{(i)}|\tilde{z}^{(i)} \sim \mathcal{N}(\mu_{\tilde{z}^{(i)}}, \Sigma_{\tilde{z}^{(i)}})$  i.i.d.

In summary we have  $n + \tilde{n}$  examples, of which  $n$  are unlabelled data points  $x$ 's with unobserved  $z$ 's, and  $\tilde{n}$  are labelled data points  $\tilde{x}^{(i)}$  with corresponding observed labels  $\tilde{z}^{(i)}$ . The traditional EM algorithm is designed to take only the  $n$  unlabelled examples as input, and learn the model parameters  $\mu$ ,  $\Sigma$ , and  $\phi$ .

Our task now will be to apply the semi-supervised EM algorithm to GMMs in order to also leverage the additional  $\tilde{n}$  labelled examples, and come up with semi-supervised E-step and M-step update rules specific to GMMs. Whenever required, you can cite the lecture notes for derivations and steps.

- (b) **[5 points (Written)] Semi-supervised E-Step.** Clearly state which are all the latent variables that need to be re-estimated in the E-step. Derive the E-step to re-estimate all the stated latent variables. Your final E-step expression must only involve  $x, z, \mu, \Sigma, \phi$  and universal constants.
- (c) **[10 points (Written)] Semi-supervised M-Step.** Clearly state which are all the parameters that need to be re-estimated in the M-step. Derive the M-step to re-estimate all the stated parameters. Specifically, derive closed form expressions for the parameter update rules for  $\mu^{(t+1)}$ ,  $\Sigma^{(t+1)}$  and  $\phi^{(t+1)}$  based on the semi-supervised objective.
- (d) **[5 points (Coding)] Classical (Unsupervised) EM Implementation.** For this sub-question, we are only going to consider the  $n$  unlabelled examples. Follow the instructions in `src-semi_supervised_em/submission.py` to implement the traditional EM algorithm, and run it on the unlabelled data-set until convergence.

Autograder test case `2d-1-basic` can be used to verify a correct implementation. Before running the test case, change line 92 to `skip = False` (this test is skipped by default to make the autograder faster). It will run three trials and use the provided plotting function to construct a scatter plot of the resulting assignments to clusters (one plot for each trial). The output plot will indicate cluster assignments by assigning unique colors for each cluster (*i.e.*, the cluster which had the highest probability in the final E-step). Do not submit these plots; they are not graded.

Your plots should look similar to the following:

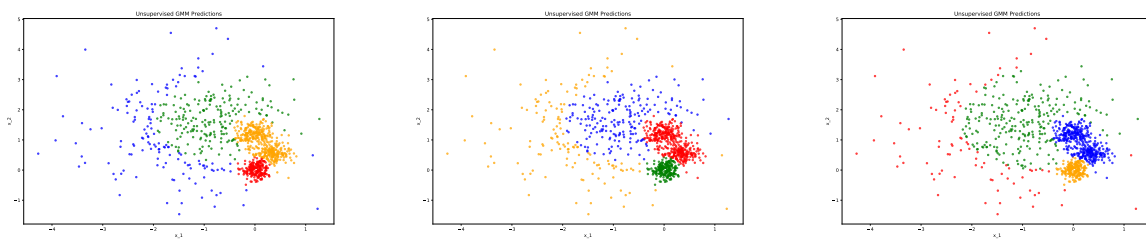


Figure 1: Predictions made by GMM model with unsupervised EM.

- (e) **[6 points (Coding)] Semi-supervised EM Implementation.** Now we will consider both the labelled and unlabelled examples (a total of  $n + \tilde{n}$ ), with 5 labelled examples per cluster. We have provided starter code for splitting the dataset into matrices `x` and `x_tilde` of unlabelled and labelled examples respectively. Add to your code in `src-semi_supervised_em/submission.py` to implement the modified EM algorithm, and run it on the dataset until convergence.

Autograder test case `2e-1-basic` can be used to verify a correct implementation. Before running the test case, change line 143 to `skip = False` (this test is skipped by default to make the autograder faster). It will runcreate a plot for each trial, as done in the previous sub-question.

Your plots should look similar to the following (your plots are not graded):

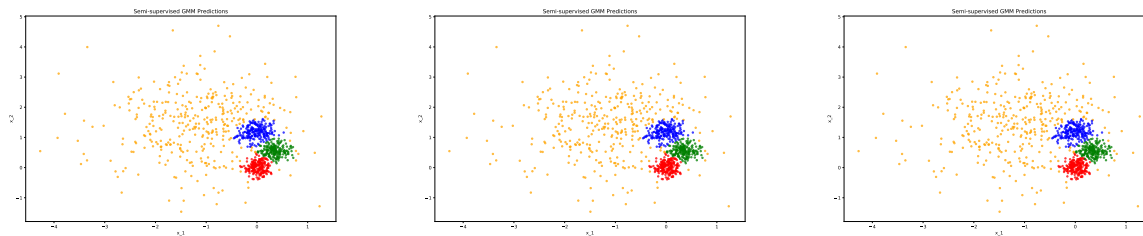


Figure 2: Predictions made by GMM model with semi-supervised EM.

- (f) [3 points (Written)] **Comparison of Unsupervised and Semi-supervised EM.** Briefly describe the differences you saw in unsupervised *vs.* semi-supervised EM for each of the following:
- Number of iterations taken to converge.
  - Stability (*i.e.*, how much did assignments change with different random initializations?)
  - Overall quality of assignments.

**Note:** The dataset was sampled from a mixture of three low-variance Gaussian distributions, and a fourth, high-variance Gaussian distribution. This should be useful in determining the overall quality of the assignments that were found by the two algorithms.

This handout includes space for every question that requires a written response. Please feel free to use it to handwrite your solutions (legibly, please). If you choose to typeset your solutions, the `README.md` for this assignment includes instructions to regenerate this handout with your typeset L<sup>A</sup>T<sub>E</sub>X solutions.

---

1.b



2.a

$$\begin{aligned}
\ell(\theta^{(t+1)}) &= \alpha \ell_{\text{sup}}(\theta^{(t+1)}) + \ell_{\text{unsup}}(\theta^{(t+1)}) \\
&\geq \alpha \ell_{\text{sup}}(\theta^{(t+1)}) + \sum_{i=1}^n \sum_{z^{(i)}} Q_i^{(t)}(z^{(i)}) \log \frac{p(x^{(i)}, z^{(i)}; \theta^{(t+1)})}{Q_i^{(t)}(z^{(i)})} \\
&\geq
\end{aligned}$$

Definition

Jensen's inequality

2.b

## 2.c

List the parameters which need to be re-estimated in the M-step:

In order to simplify derivation, it is useful to denote

$$w_j^{(i)} = Q_i^{(t)}(z^{(i)} = j),$$

and

$$\tilde{w}_j^{(i)} = \begin{cases} \alpha & \tilde{z}^{(i)} = j \\ 0 & \text{otherwise.} \end{cases}$$

We further denote  $S = \Sigma^{-1}$ , and note that because of chain rule of calculus,  $\nabla_S \ell = 0 \Rightarrow \nabla_\Sigma \ell = 0$ . So we choose to rewrite the M-step in terms of  $S$  and maximize it w.r.t  $S$ , and re-express the resulting solution back in terms of  $\Sigma$ .

Based on this, the M-step becomes:

$$\begin{aligned} \phi^{(t+1)}, \mu^{(t+1)}, S^{(t+1)} &= \arg \max_{\phi, \mu, S} \sum_{i=1}^n \sum_{j=1}^k Q_i^{(t)}(z^{(i)}) \log \frac{p(x^{(i)}, z^{(i)}; \phi, \mu, S)}{Q_i^{(t)}(z^{(i)})} + \alpha \sum_{i=1}^{\tilde{n}} \log p(x^{(i)}, z^{(i)}; \phi, \mu, S) \\ &= \end{aligned}$$

Now, calculate the update steps by maximizing the expression within the argmax for each parameter (We will do the first for you).

$\phi_j$ : We construct the Lagrangian including the constraint that  $\sum_{j=1}^k \phi_j = 1$ , and absorbing all irrelevant terms into constant  $C$ :

$$\begin{aligned} \mathcal{L}(\phi, \beta) &= C + \sum_{i=1}^n \sum_{j=1}^k w_j^{(i)} \log \phi_j + \sum_{i=1}^{\tilde{n}} \sum_{j=1}^k \tilde{w}_j^{(i)} \log \phi_j + \beta \left( \sum_{j=1}^k \phi_j - 1 \right) \\ \nabla_{\phi_j} \mathcal{L}(\phi, \beta) &= \sum_{i=1}^n w_j^{(i)} \frac{1}{\phi_j} + \sum_{i=1}^{\tilde{n}} \tilde{w}_j^{(i)} \frac{1}{\phi_j} + \beta = 0 \\ \Rightarrow \phi_j &= \frac{\sum_{i=1}^n w_j^{(i)} + \sum_{i=1}^{\tilde{n}} \tilde{w}_j^{(i)}}{-\beta} \\ \nabla_{\beta} \mathcal{L}(\phi, \beta) &= \sum_{j=1}^k \phi_j - 1 = 0 \\ \Rightarrow \sum_{j=1}^k \frac{\sum_{i=1}^n w_j^{(i)} + \sum_{i=1}^{\tilde{n}} \tilde{w}_j^{(i)}}{-\beta} &= 1 \\ \Rightarrow -\beta &= \sum_{j=1}^k \left( \sum_{i=1}^n w_j^{(i)} + \sum_{i=1}^{\tilde{n}} \tilde{w}_j^{(i)} \right) \\ \Rightarrow \phi_j^{(t+1)} &= \frac{\sum_{i=1}^n w_j^{(i)} + \sum_{i=1}^{\tilde{n}} \tilde{w}_j^{(i)}}{\sum_{j=1}^k \left( \sum_{i=1}^n w_j^{(i)} + \sum_{i=1}^{\tilde{n}} \tilde{w}_j^{(i)} \right)} \\ &= \frac{\sum_{i=1}^n w_j^{(i)} + \sum_{i=1}^{\tilde{n}} \tilde{w}_j^{(i)}}{n + \alpha \tilde{n}} \end{aligned}$$

$\mu_j$ : Next, derive the update for  $\mu_j$ . Do this by maximizing the expression with the argmax above with respect to  $\mu_j$ .

First, calculate the gradient with respect to  $\mu_j$ :

$$\nabla_{\mu_j} =$$

Next, set the gradient to zero and solve for  $\mu_j$ :

$$0 =$$

$\Sigma_j$ : Finally, derive the update for  $\Sigma_j$  via  $S_j$ . Again, Do this by maximizing the expression with the argmax above with respect to  $S_j$ .

.

First, calculate the gradient with respect to  $S_j$ :

$$\nabla_{S_j} =$$

Next, set the gradient to zero and solve for  $S_j$ :

$$0 =$$

This results in the final set of update expressions:

$$\phi_j :=$$

$$\mu_j :=$$

$$\Sigma_j :=$$

2.f