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In [39]: import numpy as np
import matplotlib.pyplot as plt
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In [25]: # Read the input
spectX = np.loadtxt("spectX.txt")
spectY = np.loadtxt("spectY.txt")
```

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In [26]: T = 267
n = 23
numIterations = 257
requiredIteration = [0,1,2,4,8,16,32,64,128,256]

# Get the Ti array for M-step to update pi
Ti = np.zeros(n)
for i in range(n):
    Ti[i] = np.sum(spectX[:,i])
```

```
In [27]: # P(Y|X)
# given arrays x and p, and y = 0 or 1
def likelihood(p, x, y):
    prod = np.prod((1-p)**x)
    ret = (1-y)*prod + y*(1-prod)
    return ret

# E-step of EM algorithm
# given arrays x and p, and y = 0 or 1
def eStep(p, x, y):
    numer = y*x*p
    denom = 1-np.prod((1-p)**x)
    return numer/denom
```

```
In [37]: def EM(xData, yData):
mistakes = [] # mistakes in each iteration
L = [] # log-likelihood in each iteration
params = np.full(n, 0.05) # initialize each pi with 0.05

for i in range(numIterations):
    logLikelihood = 0
    numMistakes = 0
    eStepSum = 0

    for t in range(T):
        p_yx = likelihood(params, xData[t], yData[t])
        logLikelihood += np.log(p_yx)
        eStepSum += eStep(params, xData[t], yData[t])

        if p_yx <= 0.5:
            numMistakes += 1

    # Update pi
    params = eStepSum/Ti

    mistakes.append(numMistakes)
    L.append(logLikelihood/T)

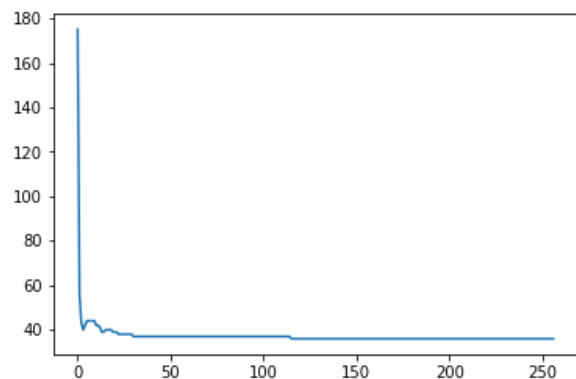
    if i in requiredIteration:
        print('iteration: %d \t number of mistakes M %d \t log-likelihood L %.5f' % (i, numMi
stakes, logLikelihood/T))
    return mistakes, L
```

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In [38]: mistakes_list, log_likelihoods = EM(spectX, spectY)
```

iteration: 0	number of mistakes M 175	log-likelihood L -0.95809
iteration: 1	number of mistakes M 56	log-likelihood L -0.49592
iteration: 2	number of mistakes M 43	log-likelihood L -0.40822
iteration: 4	number of mistakes M 42	log-likelihood L -0.36461
iteration: 8	number of mistakes M 44	log-likelihood L -0.34750
iteration: 16	number of mistakes M 40	log-likelihood L -0.33462
iteration: 32	number of mistakes M 37	log-likelihood L -0.32258
iteration: 64	number of mistakes M 37	log-likelihood L -0.31483
iteration: 128	number of mistakes M 36	log-likelihood L -0.31116
iteration: 256	number of mistakes M 36	log-likelihood L -0.31016

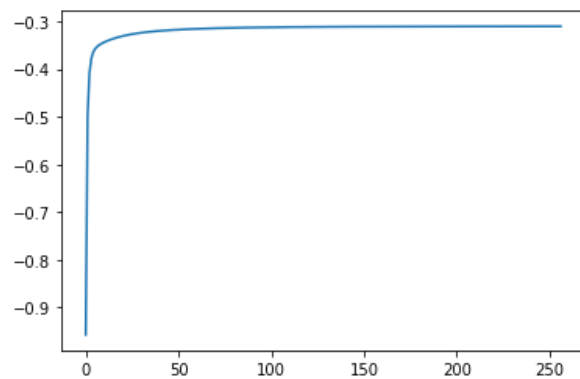
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In [40]: plt.plot(mistakes_list)
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Out[40]: [<matplotlib.lines.Line2D at 0x111c30290>]
```



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In [41]: plt.plot(log_likelihoods)
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```
Out[41]: [<matplotlib.lines.Line2D at 0x1144c3890>]
```



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In [ ]:
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