

M-Step 1:

$$\Theta'_c = \frac{\sum \text{weight}(c)}{\# \text{datapoints}} = \frac{\frac{1}{M \cdot |\text{Val}(c)|}}{M \cdot |\text{Val}(c)|} = \frac{1}{|\text{Val}(c)|^2}$$

$$\Theta'_{x,ic} = \frac{\# \text{datapoints where } X_i = x_i \text{ and } C=c \cdot \text{weight}}{\# \text{datapoints where } C=c \cdot \text{weight}} \quad \text{denote as } t_{ij}$$

$$= \frac{t_{ij} \cdot \frac{1}{|\text{Val}(c)|}}{M \cdot \frac{1}{|\text{Val}(c)|}} = \frac{t_{ij}}{M}, \text{ where } t_{ij} \leq M$$

To know EM has converged, we will run one more E-Step:

$$\text{E-Step 2: } w = \frac{1}{Z} \cdot \frac{1}{|\text{Val}(c)|^2} \cdot \prod_{i=1}^n t_{ij} = \frac{1}{Z} \cdot \frac{1}{|\text{Val}(c)|^2} \cdot \frac{1}{M} \cdot \prod_{i=1}^n t_{ij}$$

$$Z = \sum_{n=1}^N \frac{|\text{Val}(c)|}{|\text{Val}(c)|^2} \cdot \frac{1}{M} \cdot \prod_{i=1}^n t_{ij} = \frac{1}{|\text{Val}(c)|} \cdot \frac{1}{M} \cdot \prod_{i=1}^n t_{ij}$$

$$w = \frac{1}{|\text{Val}(c)|^2} \cdot \frac{1}{M} \cdot \prod_{i=1}^n t_{ij} = \frac{|\text{Val}(c)|}{|\text{Val}(c)|^2} \cdot \frac{1}{M} \cdot \prod_{i=1}^n t_{ij}$$

Since the value for all weights is the same as the previous E-step, EM has converged.

The final parameter values are:

$$\Theta_c = \frac{1}{|\text{Val}(c)|^2}$$

$$\Theta_{x,ic} = \frac{t_{ij}}{M}$$