

Exercise 1: Learning dataset using Gaussian mixture model

Given *dataGMM.mat* (2 dimensions  $\times$  300 samples): Write a Matlab code that loads the data set and trains a Gaussian Mixture model. The number of components used in GMM is equal to 4.

- a) Initialize the GMM parameters with the  $k$ -means algorithm (from Matlab Toolbox or from the previous assignment).
- b) Implement Expectation–Maximization estimation of GMM parameters.

Hint: Depending on your initialization of the  $k$ -means algorithm, your results might differ a little bit. You can evaluate your results by plotting the means and covariance ellipses for the initial state and after a number of iterations. You should then see how the Gaussians components approximate the dataset.