

$$\begin{aligned}
 3a) \quad l(\theta) &= \sum_j \sum_n \gamma_{nj} \log(w_n) + \sum_k \sum_n \gamma_{nk} \log N(x_n | \mu_j, \Sigma_k) \\
 &= \sum_j \sum_n \gamma_{nj} \log(w_n) + \sum_k \sum_n \gamma_{nk} \log \left( \frac{1}{\sqrt{2\pi}\Sigma_k} e^{-\frac{(x_n - \mu_j)^2}{2\Sigma_k}} \right) \\
 &= \sum_j \sum_n \gamma_{nj} \log(w_n) + \sum_k \sum_n \gamma_{nk} \left( \log \left( \frac{1}{\sqrt{2\pi}\Sigma_k} \right) + \left( -\frac{(x_n - \mu_j)^2}{2\Sigma_k} \right) \right)
 \end{aligned}$$

So we take derivative w/ respect to  $\mu_j$  to get

$$\nabla_{\mu_j} l(\theta) = \sum_n \gamma_{nj} \cdot \frac{1}{2\Sigma_n} \cdot 2(x_n - \mu_j) \Rightarrow \boxed{\sum_n \gamma_{nj} \frac{x_n - \mu_j}{\Sigma_n}}$$

3b) Solving for 0 we get:

$$0 = \sum_n \gamma_{nj} \frac{(x_n - \mu_j)}{\Sigma_j}$$

$$\Leftrightarrow 0 = \frac{1}{\Sigma_j} \sum_n \gamma_{nj} \frac{(x_n - \mu_j)}{1}$$

$$\Leftrightarrow 0 = \frac{1}{\Sigma_j} \sum_n \gamma_{nj} x_n - \sum_n \gamma_{nj} \mu_j$$

$$\Leftrightarrow \mu_j \sum_n \gamma_{nj} = \sum_n \gamma_{nj} x_n$$

$$\boxed{\mu_j = \frac{\sum_n \gamma_{nj} x_n}{\sum_n \gamma_{nj}}}$$

$$3c) \quad \text{Since we know } w_k = \frac{\sum_n \gamma_{nk}}{\sum_k \sum_n \gamma_{nk}} \quad \& \quad \mu_k = \frac{\sum_n \gamma_{nk} x_n}{\sum_n \gamma_{nk}}$$

we get the following solutions for  $w_1, w_2, \mu_1, \mu_2$

$$\boxed{w_1 = 3/5 \quad w_2 = 2/5 \quad \mu_1 = 29 \quad \mu_2 = 14}$$