

Comparison of ML and EM Estimation of Gaussian Mixtures

Nicolas Trutmann Supervisor: Dr. Martin Mchler

June 15, 2019

Contents

0.1 Introduction

historical background. 1894. 196X, modern EM. todays standing asdf [?]
introducing the Idea, EM but better parameter construction in the case of gaussian multivariate mixtures.

0.2 EM and ML

here talk about algo
developing the software,

0.3 Methodology

how the comparison was measured

0.4 Results

0.5 Discussion

whether our plan works out or not. i.e. is it faster using cholesky