

E-step details

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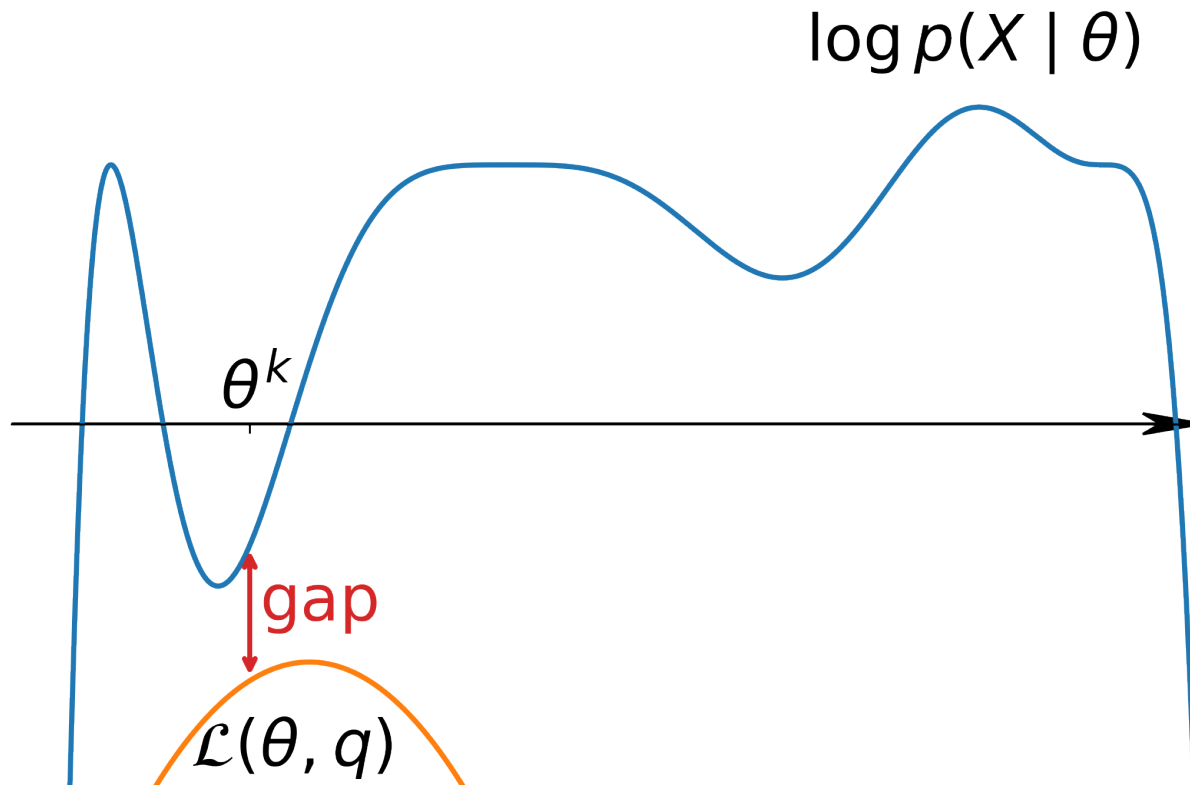
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E-step: $\max_q \mathcal{L}(\theta^k, q)$

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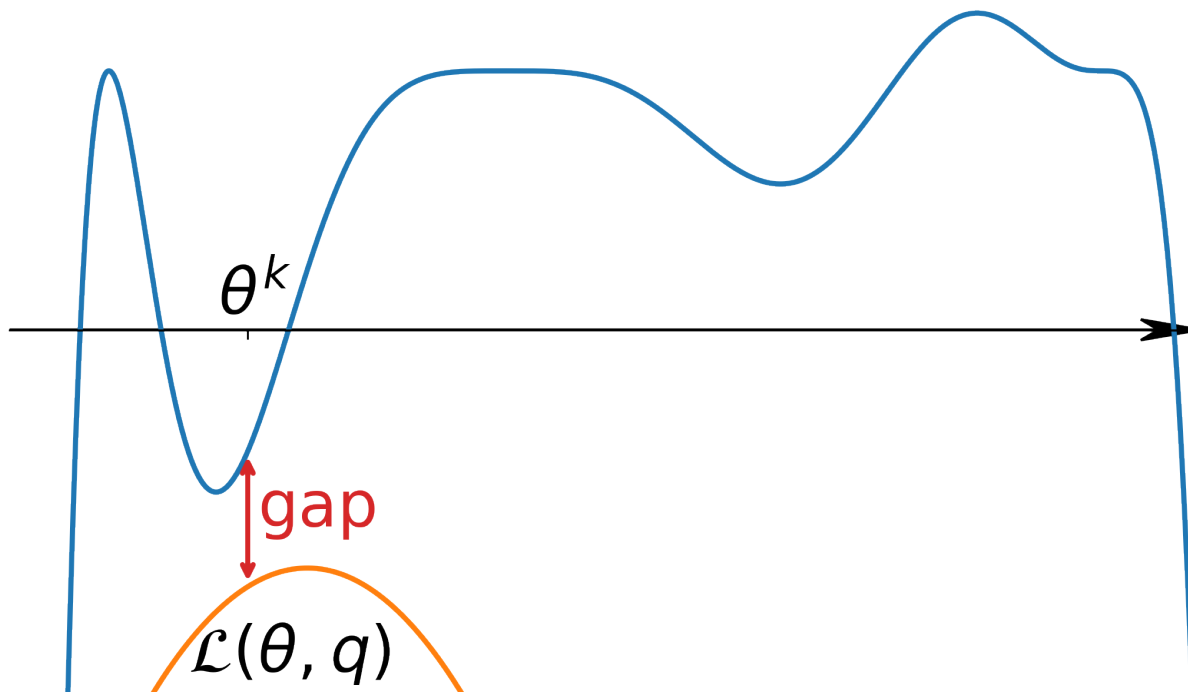


E-step summary

$$\log p(X \mid \theta) - \mathcal{L}(\theta, q) = \sum_i \mathcal{KL}(q(t_i) \parallel p(t_i \mid x_i, \theta))$$

E-step: $\arg \max_{q(t_i)} \mathcal{L}(\theta^k, q) = p(t_i \mid x_i, \theta)$

$\log p(X \mid \theta)$



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