

Dirichlet Process

Aaron Schein

March 2, 2014

Table 1: Notational mapping

| Description | Wallach | Murphy | Neal |
|-------------------------------|---|--|--|
| Observation i | d_i | \mathbf{x}_i | y_i |
| Cluster index of i | z_i | z_i | c_i |
| Observation distribution (OD) | Multinomial(ϕ_{z_i}) | $F(\theta_{z_i})$ | $F(\phi_{c_i})$ |
| Params of (OD) | ϕ_{z_i} | θ_{z_i} | ϕ_{c_i} |
| Params of OD prior | β, n | λ | |
| OD prior distribution | $P(\phi_k \beta, n) = \text{Dir}(\phi_k \beta, n)$ | $\theta_k \sim H(\lambda)$ | $\theta_c \sim G_0$ |
| Mixing proportions (MP) | θ | π | p |
| Responsibility of cluster k | $P(z_i = k \theta) = \theta_k$ | $P(z_i = k \pi) = \pi_k$ | $P(c_i = k p) = p_k$ |
| Params of MP prior | α, m | α | α |
| MP prior distribution | $P(\theta \alpha, m) = \text{Dir}(\theta; \alpha, m)$ | $P(\pi \alpha) = \text{Dir}(\pi (\alpha/K)\mathbf{1}_k)$ | $p_1, \dots, p_K \sim \text{Dir}(\alpha/K, \dots, \alpha/K)$ |