

Brijesh Rohit

Q-3D GMM is a decision classifier in which each class is a gaussian distribution. In GMM, it is assumed the probability distribution of observed parameters takes below parametric form.

$$p(x) = \sum_{i=1}^m \alpha_i \mathcal{N}(x, \mu_i, \Sigma_i)$$

$$\downarrow$$

$$\frac{1}{\sqrt{2\pi}^p |\Sigma|} e^{-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu)}$$

$m \rightarrow$ number of mixture models

$\alpha \rightarrow$ weighing factor or prior probability.

$$\alpha_i \geq 1$$

input vector x_p is independent.

$$P\left(\frac{x_i}{x}\right) = \frac{\alpha(\mathcal{N}(x_i, \mu_i, \Sigma_i))}{\sum_{j=1}^m \alpha_j \mathcal{N}(x_j, \mu_j, \Sigma_j)}$$

$\alpha, \mu, \Sigma \rightarrow$ can be estimated with the expectation maximization algorithm, which is unsupervised learning.