EXERCISE 6

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1. Mixture of Gaussians

(1) Define the parameters of 3 Gaussian distribution functions in two dimensions.
(2) Generate 100 points using each of these 3 Gaussians.
(3) Implement the EM algorithm to solve the Mixture of Gaussians problem using the artificial data you just created.
(4) Plot the data points using one color for each Gaussian.
(5) Include in your plot the contours of the final Gaussians estimated by your algorithm.
(6) Prepare a report containing your final model (including parameters), and your graph.

2. Exercise Submission

- Send your report to cetina@informatik.uni-hamburg.de with the email title string: MLEX6 Lastname1-Lastname2-Lastname3
- Deadline: 01.09.2017
- Note: Do not forget to include your names in the report!