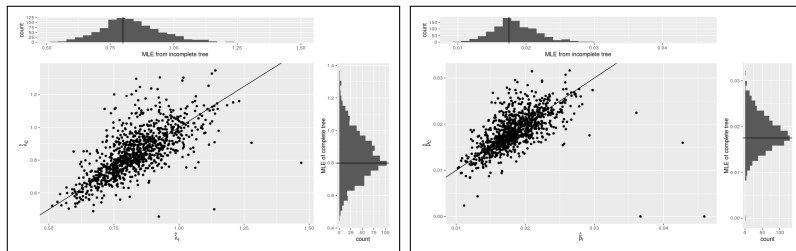
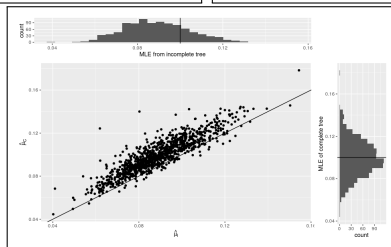
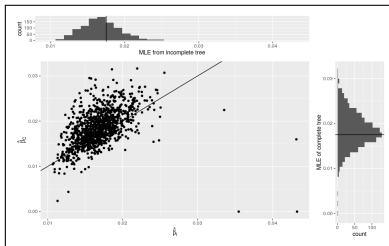
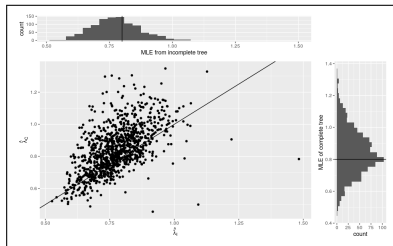


Fixed μ



Importance sampling



Ex1

Tabulka: Comparison of EM performance fixing μ

EM it	lambda	beta	mu	K		lambda	beta	mu	K
[1]	4.000	0.175	0.100	22.286		4.000	0.175	1.000	17.143
[2]	0.614	0.016	0.100	32.704		0.805	0.021	0.136	31.580
[3]	0.664	0.016	0.100	35.690		0.783	0.019	0.080	37.704
[4]	0.678	0.015	0.100	37.520		0.685	0.016	0.075	39.200
[5]	0.680	0.015	0.100	38.402		0.616	0.014	0.071	39.798
[6]	0.663	0.014	0.100	39.067		0.581	0.013	0.066	39.888
[7]	0.677	0.015	0.100	39.209		0.584	0.013	0.062	39.323
[8]	0.648	0.014	0.100	39.756		0.531	0.012	0.058	40.144
[9]	0.643	0.014	0.100	39.696		0.561	0.013	0.053	38.961
[10]	0.665	0.014	0.100	39.127		0.543	0.013	0.050	39.080
[11]	0.606	0.013	0.100	40.086		0.521	0.012	0.046	39.228
[12]	0.630	0.013	0.100	39.547		0.530	0.013	0.043	38.645
[13]	0.578	0.012	0.100	40.531		0.529	0.013	0.040	38.370
[14]	0.598	0.012	0.100	39.973		0.506	0.012	0.037	38.920
[15]	0.664	0.014	0.100	39.096		0.504	0.012	0.034	38.653
[16]	0.604	0.013	0.100	40.063		0.482	0.011	0.033	39.180
[17]	0.661	0.014	0.100	39.163		0.488	0.012	0.031	38.775
[18]	0.672	0.015	0.100	39.200		0.478	0.012	0.029	38.934

Tabulka: Comparison with importance sampling

#	lambda	beta	mu	K		lambda	beta	K
[1]	4.000	0.175	1.000	17.143		4.000	0.175	22.286
[2]	0.775	0.020	0.128	31.801		0.609	0.016	32.674
[3]	0.812	0.020	0.078	37.196		0.702	0.017	35.344
[4]	0.704	0.016	0.073	38.708		0.728	0.017	37.142
[5]	0.641	0.015	0.070	39.302		0.764	0.018	37.789
[6]	0.637	0.015	0.065	38.762		0.734	0.016	38.896
[7]	0.612	0.014	0.062	38.771		0.694	0.015	39.403
[8]	0.621	0.015	0.059	38.226		0.679	0.015	39.346
[9]	0.600	0.014	0.055	38.428		0.689	0.015	39.478
[10]	0.589	0.014	0.054	38.583		0.694	0.015	39.415
[11]	0.581	0.014	0.052	38.574		0.710	0.015	39.559
[12]	0.576	0.014	0.052	38.405		0.708	0.015	39.571
[13]	0.583	0.014	0.049	38.059		0.699	0.015	39.449
[14]	0.569	0.014	0.047	38.291		0.690	0.015	39.425
[15]	0.553	0.013	0.045	38.210		0.659	0.014	39.896
[16]	0.541	0.013	0.042	38.409		0.654	0.014	39.855
[17]	0.528	0.013	0.039	38.450		0.713	0.016	39.179
[18]	0.522	0.013	0.039	38.570		0.748	0.017	38.541
[19]	0.511	0.012	0.036	38.568		0.734	0.016	38.949
[20]	0.502	0.012	0.034	38.586		0.733	0.016	38.925
[21]	0.484	0.012	0.031	39.035		0.677	0.014	40.082
[22]	0.478	0.012	0.029	39.036		0.713	0.016	39.195
[23]	0.466	0.011	0.026	39.173		0.698	0.015	39.448
[24]	0.454	0.011	0.023	39.305		0.628	0.013	40.390
[25]	0.448	0.011	0.021	39.507		0.682	0.015	39.467
[26]	0.433	0.010	0.018	39.872		0.655	0.014	39.872
[27]	0.427	0.010	0.016	40.006		0.683	0.015	39.317
[28]	0.419	0.010	0.014	40.072		0.677	0.015	39.291
[29]	0.413	0.010	0.012	40.375		0.706	0.016	39.022
[30]	0.408	0.010	0.012	40.484		0.669	0.014	39.999