

1. Consider a Gaussian mixture model in 2-dimensional feature space.

$$g(x) = \sum_{k=1}^2 \pi_k g_k(x),$$

where  $g_k(x) = N(\mu_k, I \cdot \sigma^2)$  and  $\pi_k \geq 0 \forall k$  with  $\pi_1 + \pi_2 = 1$ . Here  $\{\mu_k, \pi_k\}, k = 1, 2$  and  $\sigma^2$  are unknown parameters.

Suppose we have a sample  $x_1, x_2, \dots, x_N \sim g(x)$  and we want to fit the mixture model to this dataset. Write down the likelihood of the data. Further, develop a computational algorithm for computing the maximum likelihood estimates. Clearly show each step involved in the computing the parameters. 6

2. Following approach was taken to generate samples from the mixture distribution  $g(x)$ . Set the initial seed value to 1 for this exercise. Generate 50 samples (cluster A) from the bivariate normal distribution with  $\mu_1 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$  and  $\sigma^2 = 0.5$  and 50 samples (cluster B) from the bivariate normal distribution with  $\mu_2 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$  and  $\sigma^2 = 0.5$ . These 100 samples collectively mimic the mixture distribution,  $g(x)$ , for  $\pi_1 = \pi_2 = \frac{1}{2}$ . Generate scatter plot for these samples, use different colors for observations from each of the clusters (A and B). Also, apply K-means clustering (K=2) to the above 100 samples and use different colors to highlight the observations assigned into different clusters using K-means. How many observations have been given wrong cluster labels? 4