Machine Learning II: Assignment #2 14 performance points (max),

email: PDF+code to jan.nagler@gmail.com

due: Tue, October 15, 2019

1. Implement the expectation-maximization method for the generative model of the mixture of two Gaussian's in one dimension, as developed in the lecture. Demonstrate that your code works for some simple surrogate dataset of your choice and design. Plot the final pdf shapes and show convergence of parameters by monitoring the values at each step.