Mathematics for Machine Learning

- Gaussian Mixture Models

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Credits for the resource

- The slides are based on the textbooks:
 - Marc Peter Deisenroth, A. Aldo Faisal, and Cheng Soon Ong: Mathematics for Machine Learning. Cambridge University Press. 2020.
 - Howard Anton, Chris Rorres, Anton Kaul: Elementary Linear Algebra. Wiley. 2019.
- We could partially refer to the monograph: Francesco Orabona: A Modern Introduction to Online Learning. https://arxiv.org/abs/1912.13213

Outline

1 Introduction & Gaussian Mixture Model (GMM)

- Parameter Learning via Maximum Likelihood
 - Updating the Means
 - Updating the Covariances
 - Updating the Mixture Weights

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- 1 Introduction & Gaussian Mixture Model (GMM)
- 2 Parameter Learning via Maximum Likelihood
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Introduction

Focus

- **Goal:** Density Estimation.
- Covering two important concepts:
 - Expectation maximization (EM).
 - Latent variable perspective.

Motivation

- A straightforward way to represent data: Let them present themselves directly.
- **Issue:** The data might be *dirty* or too huge to show all of them.

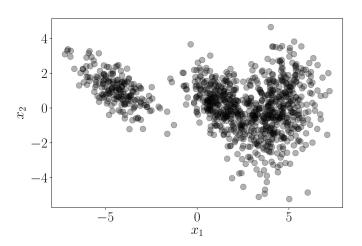
Motivation

- A straightforward way to represent data: Let them present themselves directly.
- **Issue:** The data might be *dirty* or too huge to show all of them.

We want to represent the data compactly using a density from a parametric family, such as Gaussian or Beta distribution.

Mean & variance.

One Gaussian representation might not be meaningful.



A Solution

- Consider mixture models:
 - A convex combination of K simple base distributions.
 - A distribution p(x):

$$p(\mathbf{x}) = \sum_{k=1}^{K} \pi_k p_k(\mathbf{x}),$$

$$0 \le \pi_k \le 1, \sum_{k=1}^{K} \pi_k = 1.$$

- π_k : mixture weights.
- More expressive than a base distribution.

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- π_k : mixture weights.
- More expressive than a base distribution.
- Gaussian mixture modesl (GMMs): the base distributions are Gaussians.

Gaussian Mixture Model

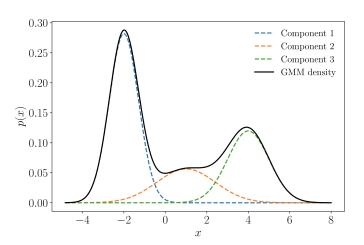
Gaussian Mixture Model

A Gaussian mixture model is a density model where we combine a finite number of K Gaussian distributions $\mathcal{N}(\mathbf{x} \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k)$ such that

$$p(\mathbf{x} \mid \boldsymbol{\theta}) = \sum_{k=1}^{K} \pi_k \mathcal{N}(\mathbf{x} \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k)$$
 $0 \le \pi_k \le 1, \sum_{k=1}^{K} \pi_k = 1,$

where
$$\theta := \{ \mu_k, \Sigma_k, \pi_k \mid k = 1, \dots, K \}.$$

GMMs



$$p(x \mid \theta) = 0.5\mathcal{N}(x \mid -2, 0.5) + 0.2\mathcal{N}(x \mid 1, 2) + 0.3\mathcal{N}(x \mid 4, 1).$$

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Outline

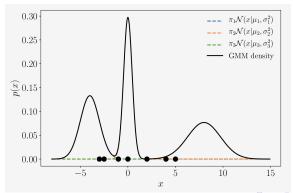
- 1 Introduction & Gaussian Mixture Model (GMM)
- Parameter Learning via Maximum Likelihood
 - Updating the Means
 - Updating the Covariances
 - Updating the Mixture Weights

The Setting

- A dataset $\mathcal{X} = \{\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_N\}$, where each x_i is drawn i.i.d. from an unknown distribution $p(\mathbf{x})$.
- Unknown distribution p(x)
- Parameters: $\theta := \{ \mu_k, \Sigma_k, \pi_k \mid k = 1, \dots, K \}.$

Example of an Initial Setting

- $\mathcal{X} = \{-3, -2.5, -1, 0, 2, 4, 5\}.$
- K = 3.
- $p_1(x) = \mathcal{N}(x \mid -4, 1), \ p_2(x) = \mathcal{N}(x \mid 0, 0.2), \ p_3(x) = \mathcal{N}(x \mid 8, 3).$
- $\pi_1 = \pi_2 = \pi_3 = 1/3$.



The Likelihood

By the i.i.d. assumption, we have the factorized likelihood

$$p(\mathcal{X} \mid \boldsymbol{\theta}) = \prod_{i=1}^{N} p(\mathbf{x}_i \mid \boldsymbol{\theta}), \quad p(\mathbf{x}_i \mid \boldsymbol{\theta}) = \sum_{k=1}^{K} \pi_k \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k).$$

Then the log-likelihood is

$$\mathcal{L} := \log p(\mathcal{X} \mid \boldsymbol{\theta}) = \sum_{i=1}^{N} \log p(\mathbf{x}_i \mid \boldsymbol{\theta}) = \sum_{i=1}^{N} \log \sum_{k=1}^{K} \pi_k \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k).$$

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• Goal: Find parameters θ_{MI}^* .

• We cannot obtain a closed-form solution here (except for K=1, i.e., single Gaussian).

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- ullet We cannot obtain a closed-form solution here (except for K=1, i.e., single Gaussian).
- ullet We exploit an iterative scheme to find $m{ heta}_{ML}^*$: the EM algorithm.
- The key idea: Update one model parameter at a time while keeping the others fixed.

Necessary conditions for a local optimum of \mathcal{L} :

$$\frac{\partial \mathcal{L}}{\partial \boldsymbol{\mu}_{k}} = \mathbf{0}^{\top} \iff \sum_{i=1}^{N} \frac{\partial \log p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \boldsymbol{\mu}_{k}} = \mathbf{0}^{\top}
\frac{\partial \mathcal{L}}{\partial \boldsymbol{\Sigma}_{k}} = \mathbf{0}^{\top} \iff \sum_{i=1}^{N} \frac{\partial \log p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \boldsymbol{\Sigma}_{k}} = \mathbf{0}^{\top}
\frac{\partial \mathcal{L}}{\partial \pi_{k}} = \mathbf{0}^{\top} \iff \sum_{i=1}^{N} \frac{\partial \log p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \pi_{k}} = 0.$$

Applying the chain rule:

$$\frac{\partial \log p(\mathbf{x}_i \mid \boldsymbol{\theta})}{\partial \boldsymbol{\theta}} = \frac{1}{p(\mathbf{x}_i \mid \boldsymbol{\theta})} \frac{\partial p(\mathbf{x}_i \mid \boldsymbol{\theta})}{\partial \boldsymbol{\theta}}$$

and

$$\frac{1}{p(\mathbf{x}_i \mid \boldsymbol{\theta})} = \frac{1}{\sum_{j=1}^K \pi_j \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_j, \boldsymbol{\Sigma}_j)}.$$

Responsibilities: Facilitating our discussions

Responsibility of the kth mixture conponent for nth data point

$$r_{ik} := rac{\pi_k \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k)}{\sum_{j=1}^K \pi_j \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_j, \boldsymbol{\Sigma}_j)}.$$

Note that

$$p(\mathbf{x}_i \mid \pi_k, \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k) = pi_k \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k)$$

which is proportional to the likelihood.

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High responsibility

The data point is plausible sample from that mixture component.

Remark

$$\mathbf{r}_i := [r_{i1}, \dots, r_{iK}]^{\top} \in \mathbb{R}^K$$
 is a normalized probability vector.

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• A soft assignment of x_n to the K mixture component.

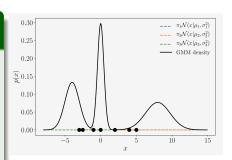
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$$\mathbf{r}_i := [r_{i1}, \dots, r_{iK}]^{\top} \in \mathbb{R}^K$$
 is a normalized probability vector.

- A soft assignment of \mathbf{x}_n to the K mixture component.
 - Similar idea: softmax functions.

Example (responsibilities of the previous example)

$$\left[\begin{array}{cccc} 1.0 & 0.0 & 0.0 \\ 1.0 & 0.0 & 0.0 \\ 0.057 & 0.943 & 0.0 \\ 0.001 & 0.999 & 0.0 \\ 0.0 & 0.066 & 0.934 \\ 0.0 & 0.0 & 1.0 \\ 0.0 & 0.0 & 1.0 \end{array}\right] \in \mathbb{R}^{N \times K}.$$



• Try to compute it by yourselves.

Update of the GMM Means

Theorem [Update of the Means]

The update of the mean parameters μ_k , $k=1,\ldots,K$, of the GMM is given by

$$\mu_k^{\text{new}} = \frac{\sum_{i=1}^N r_{ik} \mathbf{x}_i}{\sum_{i=1}^N r_{ik}}.$$

Updating the Means

$$\frac{\partial p(\mathbf{x}_i \mid \boldsymbol{\theta})}{\partial \boldsymbol{\mu}_k} = \sum_{j=1}^K \pi_j \frac{\partial \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_j, \boldsymbol{\Sigma}_j)}{\partial \boldsymbol{\mu}_k} = \pi_k \frac{\partial \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k)}{\partial \boldsymbol{\mu}_k}
= \pi_k (\mathbf{x}_i - \boldsymbol{\mu}_k)^\top \boldsymbol{\Sigma}_k^{-1} \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k).$$

$$\frac{\partial \mathcal{L}}{\partial \boldsymbol{\mu}_{k}} = \sum_{i=1}^{N} \frac{\partial \log p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \boldsymbol{\mu}_{k}} = \sum_{i=1}^{N} \frac{1}{p(\mathbf{x}_{i} \mid \boldsymbol{\theta})} \frac{\partial p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \boldsymbol{\mu}_{k}}$$

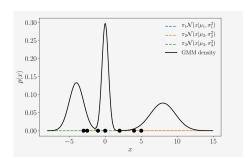
$$= \sum_{i=1}^{N} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})^{T} \boldsymbol{\Sigma}_{k}^{-1} \frac{\pi_{k} \mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{k}, \boldsymbol{\Sigma}_{k})}{\sum_{j=1}^{K} \pi_{j} \mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{j}, \boldsymbol{\Sigma}_{j})}$$

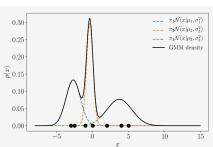
$$= \sum_{i=1}^{N} r_{ik} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})^{T} \boldsymbol{\Sigma}_{k}^{-1}.$$

Solving
$$\frac{\partial \mathcal{L}(\boldsymbol{\mu}_k^{new})}{\partial \boldsymbol{\mu}_k} = \sum_{i=1}^N r_{ik} (\mathbf{x}_i - \boldsymbol{\mu}_k^{new})^\top \boldsymbol{\Sigma}_k^{-1} = \mathbf{0}^\top$$
:
$$\sum_{i=1}^N r_{ik} \mathbf{x}_i = \sum_{i=1}^N r_{ik} \boldsymbol{\mu}^{new}$$
$$\iff \boldsymbol{\mu}_k^{new} = \frac{\sum_{i=1}^N r_{ik} \mathbf{x}_i}{\sum_{i=1}^N r_{ik}} = \frac{1}{N_k} \sum_{i=1}^N r_{ik} \mathbf{x}_i,$$

where $N_k := \sum_{i=1}^N r_{ik}$.

Updating the Means





- $\mu_1: -4 \to -2.7$.
- $\mu_2 : 0 \to -0.4$.
- $\mu_3 : 8 \to 3.7$.

Updating the Means

Remark

- r_{ik} is a function of π_j, μ_j, Σ_j for all j = 1, ..., K.
- Hence the updates depend on all parameters of the GMM.

Update of the GMM Covariances

Theorem [Update of the Covariances]

The update of the covariance parameters Σ_k , $k=1,\ldots,K$, of the GMM is given by

$$\Sigma_k^{new} = \frac{1}{N_k} \sum_{i=1}^N r_{ik} (\mathbf{x}_i - \boldsymbol{\mu}_k) (\mathbf{x}_i - \boldsymbol{\mu}_k)^{\top},$$

where

$$r_{ik} := \frac{\pi_k \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k)}{\sum_{j=1}^K \pi_j \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_j, \boldsymbol{\Sigma}_j)}.$$

and
$$N_k := \sum_{i=1}^N r_{ik}$$
.

Parameter Learning via Maximum Likelihood

Updating the Covariances

$$\frac{\partial \mathcal{L}}{\partial \mathbf{\Sigma}_{k}} = \sum_{i=1}^{N} \frac{\partial \log p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \mathbf{\Sigma}_{k}} = \sum_{i=1}^{N} \frac{1}{p(\mathbf{x}_{i} \mid \boldsymbol{\theta})} \frac{\partial p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \mathbf{\Sigma}_{k}}$$

Parameter Learning via Maximum Likelihood

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$$\frac{\partial \mathcal{L}}{\partial \mathbf{\Sigma}_k} = \sum_{i=1}^N \frac{\partial \log p(\mathbf{x}_i \mid \boldsymbol{\theta})}{\partial \mathbf{\Sigma}_k} = \sum_{i=1}^N \frac{1}{p(\mathbf{x}_i \mid \boldsymbol{\theta})} \frac{\partial p(\mathbf{x}_i \mid \boldsymbol{\theta})}{\partial \mathbf{\Sigma}_k}$$

$$\frac{\partial p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \boldsymbol{\Sigma}_{k}} = \frac{\partial}{\partial \boldsymbol{\Sigma}_{k}} \left(\pi_{k} (2\pi)^{-\frac{D}{2}} \det(\boldsymbol{\Sigma}_{k})^{-\frac{1}{2}} \exp\left(-\frac{1}{2} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})^{\top} \boldsymbol{\Sigma}_{k}^{-1} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})\right) \right)
= \pi_{k} (2\pi)^{-\frac{D}{2}} \left[\frac{\partial}{\partial \boldsymbol{\Sigma}_{k}} \det(\boldsymbol{\Sigma}_{k})^{-\frac{1}{2}} \exp\left(-\frac{1}{2} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})^{\top} \boldsymbol{\Sigma}_{k}^{-1} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})\right)
+ \det(\boldsymbol{\Sigma}_{k})^{-\frac{1}{2}} \frac{\partial}{\partial \boldsymbol{\Sigma}_{k}} \exp\left(-\frac{1}{2} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})^{\top} \boldsymbol{\Sigma}_{k}^{-1} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})\right) \right]$$

Note that

$$\begin{split} &\frac{\partial}{\partial \boldsymbol{\Sigma}_k} \det(\boldsymbol{\Sigma}_k)^{-\frac{1}{2}} = -\frac{1}{2} \det(\boldsymbol{\Sigma}_k)^{-\frac{1}{2}} \boldsymbol{\Sigma}_k^{-1}, \\ &\frac{\partial}{\partial \boldsymbol{\Sigma}_k} (\mathbf{x}_i - \boldsymbol{\mu}_k)^\top \boldsymbol{\Sigma}_k^{-1} (\mathbf{x}_i - \boldsymbol{\mu}_k) = -\boldsymbol{\Sigma}_k^{-1} (\mathbf{x}_i - \boldsymbol{\mu}_k) (\mathbf{x}_i - \boldsymbol{\mu}_k)^\top \boldsymbol{\Sigma}_k^{-1} \end{split}$$

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$$\frac{\partial p(\mathbf{x}_i \mid \boldsymbol{\theta})}{\partial \boldsymbol{\Sigma}_k} = \pi_k \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k) \cdot \left[-\frac{1}{2} (\boldsymbol{\Sigma}_k^{-1} - \boldsymbol{\Sigma}_k^{-1} (\mathbf{x}_i - \boldsymbol{\mu}_k) (\mathbf{x}_i - \boldsymbol{\mu}_k)^{\top} \boldsymbol{\Sigma}_k^{-1}) \right]$$

Thus,

$$\frac{\partial \mathcal{L}}{\partial \Sigma_{k}} = \sum_{i=1}^{N} \frac{\partial \log p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \Sigma_{k}} = \sum_{i=1}^{N} \frac{1}{p(\mathbf{x}_{i} \mid \boldsymbol{\theta})} \frac{\partial p(\mathbf{x}_{i} \mid \boldsymbol{\theta})}{\partial \Sigma_{k}}$$

$$= \sum_{i=1}^{N} \frac{\pi_{k} \mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{k}, \boldsymbol{\Sigma}_{k})}{\sum_{j=1}^{K} \pi_{j} \mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{j}, \boldsymbol{\Sigma}_{j})}$$

$$\cdot \left[-\frac{1}{2} (\boldsymbol{\Sigma}_{k}^{-1} - \boldsymbol{\Sigma}_{k}^{-1} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k}) (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})^{T} \boldsymbol{\Sigma}_{k}^{-1}) \right]$$

$$= -\frac{1}{2} \sum_{i=1}^{N} r_{ik} (\boldsymbol{\Sigma}_{k}^{-1} - \boldsymbol{\Sigma}_{k}^{-1} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})) (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})^{T} \boldsymbol{\Sigma}_{k}^{-1}$$

$$= -\frac{1}{2} \boldsymbol{\Sigma}_{k}^{-1} \sum_{i=1}^{N} r_{ik} + \frac{1}{2} \boldsymbol{\Sigma}_{k}^{-1} \left(\sum_{i=1}^{N} r_{ik} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k}) (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})^{T} \right) \boldsymbol{\Sigma}_{k}^{-1}.$$

$$\frac{\partial p(\mathbf{x}_i \mid \boldsymbol{\theta})}{\partial \boldsymbol{\Sigma}_k} = \pi_k \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k) \cdot \left[-\frac{1}{2} (\boldsymbol{\Sigma}_k^{-1} - \boldsymbol{\Sigma}_k^{-1} (\mathbf{x}_i - \boldsymbol{\mu}_k) (\mathbf{x}_i - \boldsymbol{\mu}_k)^{\top} \boldsymbol{\Sigma}_k^{-1}) \right]$$

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$$= \sum_{i=1}^{N} \frac{\pi_{k} \mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{k}, \boldsymbol{\Sigma}_{k})}{\sum_{j=1}^{K} \pi_{j} \mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{j}, \boldsymbol{\Sigma}_{j})}$$

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$$= -\frac{1}{2} \sum_{i=1}^{N} r_{ik} (\boldsymbol{\Sigma}_{k}^{-1} - \boldsymbol{\Sigma}_{k}^{-1} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})) (\mathbf{x}_{i} - \boldsymbol{\mu}_{k}))^{T} \boldsymbol{\Sigma}_{k}^{-1}$$

$$= -\frac{1}{2} \boldsymbol{\Sigma}_{k}^{-1} \boldsymbol{N}_{k} + \frac{1}{2} \boldsymbol{\Sigma}_{k}^{-1} \left(\sum_{i=1}^{N} r_{ik} (\mathbf{x}_{i} - \boldsymbol{\mu}_{k}) (\mathbf{x}_{i} - \boldsymbol{\mu}_{k})^{T} \right) \boldsymbol{\Sigma}_{k}^{-1}.$$

Updating the Covariances

Setting
$$\frac{\partial \mathcal{L}}{\partial \boldsymbol{\Sigma}_k} = \boldsymbol{0}^{\top}$$
, we have

$$N_k \Sigma_k^{-1} = \Sigma_k^{-1} \left(\sum_{i=1}^N r_{ik} (\mathbf{x}_i - \boldsymbol{\mu}_k) (\mathbf{x}_i - \boldsymbol{\mu}_k)^{\top} \right) \Sigma_k^{-1}$$

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Then,

$$N_k \mathbf{I} = \mathbf{\Sigma}_k^{-1} \left(\sum_{i=1}^N r_{ik} (\mathbf{x}_i - \boldsymbol{\mu}_k) (\mathbf{x}_i - \boldsymbol{\mu}_k)^{\top} \right)$$

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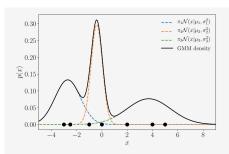
Then,

$$N_k I = \Sigma_k^{-1} \left(\sum_{i=1}^N r_{ik} (\mathbf{x}_i - \boldsymbol{\mu}_k) (\mathbf{x}_i - \boldsymbol{\mu}_k)^{\top} \right)$$

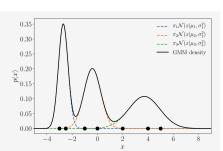
Hence,

$$\Sigma_k^{new} = \frac{1}{N_k} \sum_{i=1}^N r_{ik} (\mathbf{x}_i - \boldsymbol{\mu}_k) (\mathbf{x}_i - \boldsymbol{\mu}_k)^{\top}.$$

Updating the Covariances



(a) GMM density and individual components prior to updating the variances.



(b) GMM density and individual components after updating the variances.

•
$$\sigma_1^2: 1 \to 0.14$$
.

•
$$\sigma_2^2: 0.2 \to 0.44$$
.

•
$$\sigma_3^2: 3 \to 1.53$$
.

Update of the GMM Mixture Weights

Theorem [Update of the Mixture Weights]

The update of the mixture weights of the GMM is given by

$$\pi_k^{new} = \frac{N_k}{N}, \quad k = 1, \dots, K.$$

- N: the number of data points.
- $N_k := \sum_{i=1}^{N} r_{ik}$.

Updating the Mixture Weights

- We account for the constraint $\sum_k \pi_k = 1$.
 - Using Lagrange multipliers.

- We account for the constraint $\sum_{k} \pi_{k} = 1$.
 - Using Lagrange multipliers.
- The Lagrangian:

$$\begin{split} \mathfrak{L} &= \mathcal{L} + \lambda \left(\sum_{k=1}^K \pi_k - 1 \right) \\ &= \sum_{i=1}^N \log \sum_{k=1}^K \pi_k \mathcal{N}(\mathbf{x}_i \mid \boldsymbol{\mu}_k, \boldsymbol{\Sigma}_k) + \lambda \left(\sum_{k=1}^K \pi_k - 1 \right). \end{split}$$

Obtain the partial derivative of \mathfrak{L} w.r.t. π_k :

$$\frac{\partial \mathfrak{L}}{\partial \pi_{k}} = \sum_{i=1}^{N} \frac{\mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{k}, \boldsymbol{\Sigma}_{k})}{\sum_{j=1}^{K} \pi_{j} \mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{j}, \boldsymbol{\Sigma}_{j})} + \lambda$$

$$= \frac{1}{\pi_{k}} \sum_{i=1}^{N} \frac{\pi_{k} \mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{k}, \boldsymbol{\Sigma}_{k})}{\sum_{j=1}^{K} \pi_{j} \mathcal{N}(\mathbf{x}_{i} \mid \boldsymbol{\mu}_{j}, \boldsymbol{\Sigma}_{j})} + \lambda$$

$$= \frac{N_{k}}{\pi_{k}} + \lambda,$$

and the partial derivative w.r.t. λ is

$$\frac{\partial \mathfrak{L}}{\partial \lambda} = \sum_{k=1}^{K} \pi_k - 1.$$

Updating the Mixture Weights

Now we have

$$\frac{\partial \mathfrak{L}}{\partial \pi_k} = \frac{N_k}{\pi_k} + \lambda$$
$$\frac{\partial \mathfrak{L}}{\partial \lambda} = \sum_{k=1}^K \pi_k - 1$$

Now we have

$$\frac{\partial \mathfrak{L}}{\partial \pi_k} = \frac{N_k}{\pi_k} + \lambda$$
$$\frac{\partial \mathfrak{L}}{\partial \lambda} = \sum_{k=1}^K \pi_k - 1$$

Setting both to $\mathbf{0}^{\top}$ we have

$$\pi_k = -\frac{N_k}{\lambda}$$

$$1 = \sum_{k=1}^K \pi_k = -\sum_{k=1}^K \frac{N_k}{\lambda} = -\frac{N}{\lambda}$$

So
$$\lambda = -N \Longrightarrow \pi_k^{new} = \frac{N_k}{N}$$
.

Now we have

$$\frac{\partial \mathfrak{L}}{\partial \pi_k} = \frac{N_k}{\pi_k} + \lambda$$
$$\frac{\partial \mathfrak{L}}{\partial \lambda} = \sum_{k=1}^K \pi_k - 1$$

Setting both to $\mathbf{0}^{\top}$ we have

$$\pi_k = -\frac{N_k}{\lambda}$$

$$1 = \sum_{k=1}^K \pi_k = -\frac{N_k}{\lambda}$$

So
$$\lambda = -N \Longrightarrow \pi_k^{new} = \frac{N_k}{N}$$
.

Updating the Mixture Weights

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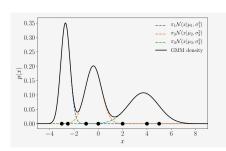
Setting both to $\mathbf{0}^{\top}$ we have

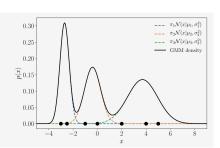
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.

Updating the Mixture Weights





- $\pi_1: \frac{1}{3} \to 0.29$.
- $\pi_2: \frac{1}{3} \to 0.29$.
- $\pi_3: \frac{1}{3} \to 0.42$.

Discussions