Matrix Calculus and Optimization
Statistics 202B
Professor: Mark S. Handcock

Homework 6

Due Wednesday, March 9, 2016

Note: **O** stands for the Kenneth Lange "Optimization 2nd Edition" (2014) text.

1) Question 9 from Chapter 9 of **O**, page 238.

2) Try a simple accelerated EM for the previous problem, starting at $\lambda = 1.5$ and slowly letting λ converge to 1 as the number of iterations increase. Does it improve the convergence?