Tutorial on EM Algorithm

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Abstract

Maximum likelihood estimation (MLE) is a popular method for parameter estimation in both applied probability and statistics but MLE cannot solve the problem of incomplete data or hidden data because it is impossible to maximize likelihood function from hidden data. Expectation maximum (EM) algorithm is a powerful mathematical tool for solving this problem if there is a relationship between hidden data and observed data. Such hinting relationship is specified by a mapping from hidden data to observed data or by a joint probability between hidden data and observed data. In other words, the relationship helps us know hidden data by surveying observed data. The essential ideology of EM is to maximize the expectation of likelihood function over observed data based on the hinting relationship instead of maximizing directly the likelihood function of hidden data. Pioneers in EM algorithm proved its convergence. As a result, EM algorithm produces parameter estimators as well as MLE does. This tutorial aims to provide explanations of EM algorithm in order to help researchers comprehend it. Moreover some improvements of EM algorithm are also proposed in the tutorial such as combination of EM and third-order convergence Newton-Raphson process, combination of EM and gradient descent method, and combination of EM and particle swarm optimization (PSO) algorithm.

Keywords: expectation maximization, EM, generalized expectation maximization, GEM, EM convergence.

1. Introduction

Literature of expectation maximization (EM) algorithm in this tutorial is mainly extracted from the preeminent article "Maximum Likelihood from Incomplete Data via the EM Algorithm" by Arthur P. Dempster, Nan M. Laird, and Donald B. Rubin (Dempster, Laird, & Rubin, 1977). For convenience, let **DLR** be reference to such three authors.

We begin a review of EM algorithm with some basic concepts. Before discussing main subjects, there are some conventions. For example, if there is no additional explanation, random variables are denoted as uppercase letters such as X, Y, and Z. Bold and uppercase letters such as X and R denotes algebraic structures such as spaces and fields. By default, vectors are column vectors. For example, given two vectors X and Y and two matrices A and B:

$$X = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_r \end{pmatrix} \qquad Y = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_r \end{pmatrix}$$

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \quad B = \begin{pmatrix} b_{11} & b_{12} & \cdots & b_{1k} \\ b_{21} & b_{22} & \cdots & b_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n1} & b_{n2} & \cdots & a_{nk} \end{pmatrix}$$

Matrix A is squared if $m = n$. Matrix Λ is diagonal if it is squared and its elements outside the main diagonal are zero:

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$$\Lambda = \begin{pmatrix} \lambda_1 & 0 & \cdots & 0 \\ 0 & \lambda_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda_r \end{pmatrix}$$

Let *I* be identity matrix or unit matrix, as follows:

$$I = \begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix}$$

Let superscript "*T*" denote transposition operation for vector and matrix, as follows:

$$X^T = (x_1, x_2, \ldots, x_r)$$

$$A^T = \begin{pmatrix} a_{11} & a_{21} & \cdots & a_{r1} \\ a_{12} & a_{22} & \cdots & a_{r2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1p} & a_{2p} & \cdots & a_{rp} \end{pmatrix}$$

Dot product or scalar product of two vectors can be written with transposition operation, as follows:

$$X^T Y = \sum_{i=1}^{r} x_i y_i$$

However, the product XY^T results out a matrix as follows:

$$XY^T = \begin{pmatrix} x_1 y_1 & x_1 y_2 & \cdots & x_1 y_r \\ x_2 y_1 & x_2 y_2 & \cdots & x_2 y_r \\ \vdots & \vdots & \ddots & \vdots \\ x_r y_1 & x_r y_2 & \cdots & x_r y_r \end{pmatrix}$$

The length of module of vector *X* in Euclidean space is:

$$|X| = \sqrt{X^T X} = \sqrt{\sum_{i=1}^{r} x_i^2}$$

The notation |.| also denotes absolute value of scalar and determinant of squared matrix; for example, we have |–1| = 1 and |*A*| which is determinant of given squared matrix *A*.

The product of two matrices is:

$$AB = C = \begin{pmatrix} c_{11} & c_{12} & \cdots & c_{1k} \\ c_{21} & c_{22} & \cdots & c_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ c_{m1} & c_{m2} & \cdots & c_{mk} \end{pmatrix}$$

$$c_{ij} = \sum_{v=1}^{n} a_{iv} b_{vj}$$

Matrix *A* is symmetric if $a_{ij} = a_{ji}$ for all *i* and *j*. If *A* is symmetric then, $A^T = A$. If both *A* and *B* are symmetric then, they are commutative such that $AB = BA$.

Suppose $f(X)$ is scalar-by-vector function, for example, $f: \mathbf{R}^r \to \mathbf{R}$ where $\mathbf{R}^r$ is *r*-dimensional real vector space. The first-order derivative of $f(X)$ is gradient vector as follows:

$$f'(X) = \nabla f(X) = \frac{df(X)}{dX} = Df(X) = \left(\frac{\partial f(X)}{\partial x_1}, \frac{\partial f(X)}{\partial x_2}, \ldots, \frac{\partial f(X)}{\partial x_r} \right)$$

Where $\frac{\partial f(X)}{\partial x_i}$ is partial derivative of f with regard to x_i. So gradient vector is row vector. The second-order derivative of $f(X)$ is called Hessian matrix as follows:

$$f''(X) = \frac{\mathrm{d}^2 f(X)}{\mathrm{d}X^2} = D^2 f(X) = \begin{pmatrix} \dfrac{\partial^2 f(X)}{\partial x_1^2} & \dfrac{\partial^2 f(X)}{\partial x_1 \partial x_2} & \cdots & \dfrac{\partial^2 f(X)}{\partial x_1 \partial x_r} \\ \dfrac{\partial^2 f(X)}{\partial x_2 \partial x_1} & \dfrac{\partial^2 f(X)}{\partial x_2^2} & \cdots & \dfrac{\partial^2 f(X)}{\partial x_2 \partial x_r} \\ \vdots & \vdots & \ddots & \vdots \\ \dfrac{\partial^2 f(X)}{\partial x_r \partial x_1} & \dfrac{\partial^2 f(X)}{\partial x_r \partial x_2} & \cdots & \dfrac{\partial^2 f(X)}{\partial x_r^2} \end{pmatrix}$$

Hessian matrix is squared matrix. Function $f(X)$ is called n^{th}-order analytic function or n^{th}-order smooth function if there is existence and continuity of kth-order derivatives of $f(X)$ where $k = 1, 2,\ldots, n$. Function $f(X)$ is called smooth enough function if n is large enough. According to Schwarz's theorem (Wikipedia, Symmetry of second derivatives, 2018), if $f(X)$ is second-order smooth function then, its Hessian matrix is symmetric.

   Now we skim through an introduction of EM algorithm. Suppose there are two spaces X and Y, in which X is *hidden space* (missing space) whereas Y is *observed space*. We do not know X but there is a mapping from X to Y so that we can survey X by observing Y. The mapping is many-one function $\varphi: X \rightarrow Y$ and we denote $\varphi^{-1}(Y) = \{X \in X: \varphi(X) = Y\}$ as all $X \in X$ such that $\varphi(X) = Y$. We also denote $X(Y) = \varphi^{-1}(Y)$. Let $f(X \mid \Theta)$ be the probability density function (PDF) of random variable $X \in X$ and let $g(Y \mid \Theta)$ be the PDF of random variable $Y \in Y$. Note, Y is also called observation. Equation 1.1 specifies $g(Y \mid \Theta)$ as integral of $f(X \mid \Theta)$ over $\varphi^{-1}(Y)$.

$$g(Y|\Theta) = \int_{\varphi^{-1}(Y)} f(X|\Theta)\mathrm{d}X \tag{1.1}$$

Where Θ is probabilistic parameter represented as a column vector, $\Theta = (\theta_1, \theta_2,\ldots, \theta_r)^T$ in which each θ_i is a particular parameter. As a convention, let Ω be the domain of Θ such that $\Theta \in \Omega$ and the dimension of Ω is r. For example, normal distribution has two particular parameters such as mean μ and variance σ^2 and so we have $\Theta = (\mu, \sigma^2)^T$. Note that, Θ can degrades into a scalar as $\Theta = \theta$. The conditional PDF of X given Y, denoted $k(X \mid Y, \Theta)$, is specified by equation 1.2.

$$k(X|Y, \Theta) = \frac{f(X|\Theta)}{g(Y|\Theta)} \tag{1.2}$$

According to DLR (Dempster, Laird, & Rubin, 1977, p. 1), X is called *complete data* and the term "incomplete data" implies existence of X and Y where X is not observed directly and X is only known by the many-one mapping $\varphi: X \rightarrow Y$. In general, we only know Y, $f(X \mid \Theta)$, and $k(X \mid Y, \Theta)$ and so our purpose is to estimate Θ based on such Y, $f(X \mid \Theta)$, and $k(X \mid Y, \Theta)$. Pioneers in EM algorithm firstly assumed that $f(X \mid \Theta)$ belongs to exponential family with note that many popular distributions such as normal, multinomial, and Poisson belong to exponential family. Although DLR (Dempster, Laird, & Rubin, 1977) proposed a generality of EM algorithm in which $f(X \mid \Theta)$ distributes arbitrarily, we should concern exponential family a little bit. Exponential family (Wikipedia, Exponential family, 2016) refers to a set of probabilistic distributions whose density functions have the same exponential form according to equation 1.3 (Dempster, Laird, & Rubin, 1977, p. 3):

$$f(X|\Theta) = b(X) \exp\big(\Theta^T \tau(X)\big)/a(\Theta) \tag{1.3}$$

Where $b(X)$ is a function of X, which is called base measure and $\tau(X)$ is a vector function of X, which is sufficient statistic. For example, the sufficient statistic of normal distribution is $\tau(X) = (X, X^2)^T$. Equation 1.3 expresses the canonical form of exponential family. Recall that Ω is the domain of Θ such that $\Theta \in \Omega$. Suppose that Ω is a convex set. If Θ is restricted only to Ω then, $f(X \mid \Theta)$ specifies a *regular exponential family*. If Θ lies in a curved sub-manifold Ω_0 of

Ω then, $f(X \mid \Theta)$ specifies a *curved exponential family*. The $a(\Theta)$ is *partition function* for variable X, which is used for normalization.

$$a(\Theta) = \int_X b(X)\exp\big(\Theta^T \tau(X)\big)\mathrm{d}X$$

The first-order derivative of $\log(a(\Theta))$ is expectation of $\tau(X)$.

$$\log'\big(a(\Theta)\big) = \frac{a'(\Theta)}{a(\Theta)} = \frac{\mathrm{d}\log\big(a(\Theta)\big)}{\mathrm{d}\Theta} = \frac{\mathrm{d}a(\Theta)/\mathrm{d}\Theta}{a(\Theta)} = \frac{1}{a(\Theta)}\frac{\mathrm{d}\big(\int_X b(X)\exp\big(\Theta^T\tau(X)\big)\mathrm{d}X\big)}{\mathrm{d}\Theta}$$

$$= \frac{1}{a(\Theta)}\int_X \frac{\mathrm{d}\big(b(X)\exp\big(\Theta^T\tau(X)\big)\big)}{\mathrm{d}\Theta}\mathrm{d}X = \int_X \tau(X)b(X)\exp\big(\Theta^T\tau(X)\big)/a(\Theta)\,\mathrm{d}X$$

$$= E(\tau(X)|\Theta)$$

The second-order derivative of $\log(a(\Theta))$ is (Jebara, 2015):

$$\log''\big(a(\Theta)\big) = \frac{\mathrm{d}}{\mathrm{d}\Theta}\left(\frac{a'(\Theta)}{a(\Theta)}\right) = \frac{a''(\Theta)}{a(\Theta)} - \frac{a'(\Theta)}{a(\Theta)}\frac{\big(a'(\Theta)\big)^T}{a(\Theta)}$$

$$= \frac{a''(\Theta)}{a(\Theta)} - \big(E(\tau(X)|\Theta)\big)\big(E(\tau(X)|\Theta)\big)^T$$

Where,

$$\frac{a''(\Theta)}{a(\Theta)} = \frac{1}{a(\Theta)}\int_X \frac{\mathrm{d}^2\big(b(X)\exp\big(\Theta^T\tau(X)\big)\big)}{\mathrm{d}\Theta}\mathrm{d}X$$

$$= \int_X \big(\tau(X)\big)\big(\tau(X)\big)^T b(X)\exp\big(\Theta^T\tau(X)\big)/a(\Theta)\,\mathrm{d}X = E\left(\big(\tau(X)\big)\big(\tau(X)\big)^T\Big|\Theta\right)$$

Hence (Hardle & Simar, 2013, pp. 125-126),

$$\log''\big(a(\Theta)\big) = E\left(\big(\tau(X)\big)\big(\tau(X)\big)^T\Big|\Theta\right) - \big(E(\tau(X)|\Theta)\big)\big(E(\tau(X)|\Theta)\big)^T = V(\tau(X)|\Theta)$$

$$= \int_X \big(\tau(X) - E(\tau(X)|\Theta)\big)\big(\tau(X) - E(\tau(X)|\Theta)\big)^T f(X|\Theta)\mathrm{d}X$$

Where $V(\tau(X) \mid \Theta)$ is central covariance matrix of $\tau(X)$. Please read the book "Matrix Analysis and Calculus" by Nguyen (Nguyen, 2015) for comprehending derivative of vector and matrix. Let $a(\Theta \mid Y)$ be a so-called *observed partition function* for observation Y.

$$a(\Theta|Y) = \int_{\varphi^{-1}(Y)} b(X)\exp\big(\Theta^T\tau(X)\big)\mathrm{d}X$$

Similarly, we obtain that the first-order derivative of $\log(a(\boldsymbol{\theta} \mid Y))$ is expectation of $\tau(X)$ based on Y.

$$\log'\big(a(\Theta|Y)\big) = \frac{1}{a(\Theta)}\frac{\mathrm{d}\big(\int_{X(Y)} b(X)\exp\big(\Theta^T\tau(X)\big)\mathrm{d}X\big)}{\mathrm{d}\Theta} = E(\tau(X)|Y,\Theta)$$

If $f(X \mid \Theta)$ follows exponential family, the conditional density $k(X \mid Y, \Theta)$ is determined as follows:

$$k(X|Y,\Theta) = \frac{f(X|\Theta)}{g(Y|\Theta)}$$

If $f(X \mid \Theta)$ follows exponential family then, $k(X \mid Y, \Theta)$ also follows exponential family. In fact, we have:

$$k(X|Y,\Theta) = \frac{f(X|\Theta)}{g(Y|\Theta)} = \frac{b(X)\exp\big(\Theta^T\tau(X)\big)/a(\Theta)}{\int_{\varphi^{-1}(Y)} b(X)\exp\big(\Theta^T\tau(X)\big)/a(\Theta)\,\mathrm{d}X} = \frac{b(X)\exp\big(\Theta^T\tau(X)\big)}{\int_{\varphi^{-1}(Y)} b(X)\exp\big(\Theta^T\tau(X)\big)\mathrm{d}X}$$

$$= b(X)\exp\big(\Theta^T\tau(X)\big)/a(\Theta|Y)$$

Note that $k(X \mid Y, \Theta)$ is determined on $X \in \varphi^{-1}(Y)$. Of course, we have:

$$\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)dX = \int_{\varphi^{-1}(Y)} \frac{b(X)\exp(\Theta^T\tau(X))}{a(\Theta|Y)}dX = \frac{\int_{X(Y)} b(X)\exp(\Theta^T\tau(X))dX}{a(\Theta|Y)} = \frac{a(\Theta|Y)}{a(\Theta|Y)}$$
$$= 1$$

The first-order derivative of $\log(a(\Theta \mid Y))$ is:

$$\log'\big(a(\Theta|Y)\big) = E(\tau(X)|Y,\Theta) = \int_X \tau(X)k(X|Y,\Theta)dX$$

The second-order derivative of $\log(a(\Theta) \mid Y)$ is:

$$\log''\big(a(\Theta|Y)\big) = V(\tau(X)|Y,\Theta)$$
$$= \int_X \big(\tau(X) - E(\tau(X)|Y,\Theta)\big)\big(\tau(X) - E(\tau(X)|Y,\Theta)\big)^T k(X|Y,\Theta)dX$$

Where $V(\tau(X) \mid Y, \Theta)$ is central covariance matrix of $\tau(X)$ given observed Y. Table 1.1 is summary of $f(X \mid \Theta)$, $g(Y \mid \Theta)$, $k(X \mid Y, \Theta)$, $a(\Theta)$, $\log'(a(\Theta))$, $a(\Theta \mid Y)$, and $\log'(a(\Theta \mid Y))$ with exponential family.

$$f(X|\Theta) = b(X)\exp\big(\Theta^T\tau(X)\big)/a(\Theta)$$

$$g(Y|\Theta) = \int_{\varphi^{-1}(Y)} b(X)\exp\big(\Theta^T\tau(X)\big)/a(\Theta)\,dX$$

$$k(X|Y,\Theta) = b(X)\exp\big(\Theta^T\tau(X)\big)/a(\Theta|Y)$$

$$a(\Theta) = \int_X b(X)\exp\big(\Theta^T\tau(X)\big)dX$$

$$\log'\big(a(\Theta)\big) = E(\tau(X)|\Theta)$$

$$\log''\big(a(\Theta)\big) = V(\tau(X)|\Theta)$$

$$a(\Theta|Y) = \int_{\varphi^{-1}(Y)} b(X)\exp\big(\Theta^T\tau(X)\big)dX$$

$$\log'\big(a(\Theta|Y)\big) = E(\tau(X)|Y,\Theta)$$

$$\log''\big(a(\Theta|Y)\big) = V(\tau(X)|Y,\Theta)$$

$$\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)dX = 1$$

Table 1.1. Summary of $f(X \mid \Theta)$, $g(Y \mid \Theta)$, $k(X \mid Y, \Theta)$, $a(\Theta)$, $\log'(a(\Theta))$, $a(\Theta \mid Y)$, and $\log'(a(\Theta \mid Y))$ with exponential family.

Simply, EM algorithm is iterative process including many iterations, in which each iteration has expectation step (E-step) and maximization step (M-step). E-step aims to estimate sufficient statistic given current parameter and observed data Y whereas M-step aims to re-estimate the parameter based on such sufficient statistic by maximizing likelihood function of X. EM algorithm is described in the next section in detail. As an introduction, DLR gave an example for illustrating EM algorithm (Dempster, Laird, & Rubin, 1977, pp. 2-3).

Example 1.1. Rao (Rao, 1955) presents observed data Y of 197 animals following multinomial distribution with four categories, such as $Y = (y_1, y_2, y_3, y_4) = (125, 18, 20, 34)$. The PDF of Y is:

$$g(Y|\theta) = \frac{(\sum_{i=1}^{4} y_i)!}{\prod_{i=1}^{4} y_i!} * \left(\frac{1}{2} + \frac{\theta}{4}\right)^{y_1} * \left(\frac{1}{4} - \frac{\theta}{4}\right)^{y_2} * \left(\frac{1}{4} - \frac{\theta}{4}\right)^{y_3} * \left(\frac{\theta}{4}\right)^{y_4}$$

Note, probabilities p_{y1}, p_{y2}, p_{y3}, and p_{y4} in $g(Y \mid \theta)$ are $1/2 + \theta/4$, $1/4 - \theta/4$, $1/4 - \theta/4$, and $\theta/4$, respectively as parameters. The expectation of any sufficient statistic y_i with regard to $g(Y \mid \theta)$ is:

$$E(y_i|Y,\theta) = y_i p_{y_i}$$

Observed data Y is associated with hidden data X following multinomial distribution with five categories, such as $X = \{x_1, x_2, x_3, x_4, x_5\}$ where $y_1 = x_1 + x_2$, $y_2 = x_3$, $y_3 = x_4$, $y_4 = x_5$. The PDF of X is:

$$f(X|\theta) = \frac{\left(\sum_{i=1}^{5} x_i\right)!}{\prod_{i=1}^{5}(x_i!)} * \left(\frac{1}{2}\right)^{x_1} * \left(\frac{\theta}{4}\right)^{x_2} * \left(\frac{1}{4} - \frac{\theta}{4}\right)^{x_3} * \left(\frac{1}{4} - \frac{\theta}{4}\right)^{x_4} * \left(\frac{\theta}{4}\right)^{x_5}$$

Note, probabilities p_{x1}, p_{x2}, p_{x3}, p_{x4}, and p_{x5} in $f(X \mid \theta)$ are $1/2$, $\theta/4$, $1/4 - \theta/4$, $1/4 - \theta/4$, and $\theta/4$, respectively as parameters. The expectation of any sufficient statistic x_i with regard to $f(X \mid \theta)$ is:

$$E(x_i|\theta) = x_i p_{x_i}$$

Due to $y_1 = x_1 + x_2$, $y_2 = x_3$, $y_3 = x_4$, $y_4 = x_5$, the mapping function φ between X and Y is $y_1 = \varphi(x_1, x_2) = x_1 + x_2$. Therefore $g(Y \mid \theta)$ is sum of $f(X \mid \theta)$ over x_1 and x_2 such that $x_1 + x_2 = y_1$ according to equation 1.1. In other words, $g(Y \mid \theta)$ is resulted from summing $f(X \mid \theta)$ over all (x_1, x_2) pairs such as $(0, 125)$, $(1, 124)$,…, $(125, 0)$ because of $y_1 = 125$ from observed Y.

$$g(Y|\theta) = \sum_{x_1=0}^{125} \left(\sum_{x_2=125-x_1}^{0} f(X|\theta) \right)$$

Rao (Rao, 1955) applied EM algorithm into determining the optimal estimate θ^*. Note $y_2 = x_3$, $y_3 = x_4$, $y_4 = x_5$ are known and so only sufficient statistics x_1 and x_2 are not known. Given the tth iteration, sufficient statistics x_1 and x_2 are estimated as $x_1^{(t)}$ and $x_2^{(t)}$ based on current parameter $\theta^{(t)}$ and $g(Y \mid \theta)$ in E-step below:

$$x_1^{(t)} + x_2^{(t)} = y_1^{(t)} = E\left(y_1 \middle| Y, \theta^{(t)}\right)$$

Given $p_{y1} = 1/2 + \theta/4$, which implies that:

$$y_1^{(t)} = E\left(y_1 \middle| Y, \theta^{(t)}\right) = y_1 p_{y_1} = y_1 \left(\frac{1}{2} + \frac{\theta^{(t)}}{4}\right)$$

Because the probability of y_1 is $1/2 + \theta/4$ and y_1 is sum of x_1 and x_2, probabilities of x_1 and x_2 are based on $1/2 + \theta/4$ such that

$$p_{x_1|y_1} = \frac{a_1}{1/2 + \theta/4}$$

$$p_{x_2|y_1} = \frac{a_2}{1/2 + \theta/4}$$

$$p_{x_1|y_1} + p_{x_2|y_1} = 1$$

We can select $a_1 = 1/2$ and $a_2 = \theta/4$, which implies:

$$x_1^{(t)} = E\left(x_1 \middle| Y, \theta^{(t)}\right) = y_1^{(t)} p_{x_1|y_1} = y_1^{(t)} \frac{1/2}{1/2 + \theta^{(t)}/4}$$

$$x_2^{(t)} = E\left(x_2 \middle| Y, \theta^{(t)}\right) = y_1^{(t)} p_{x_2|y_1} = y_1^{(t)} \frac{\theta^{(t)}/4}{1/2 + \theta^{(t)}/4}$$

When y_1 is evaluated as $y_1 = 125$, we obtain:

$$x_1^{(t)} = 125 \frac{1/2}{1/2 + \theta^{(t)}/4}$$

$$x_2^{(t)} = 125 \frac{\theta^{(t)}/4}{1/2 + \theta^{(t)}/4}$$

Please pay attention that the expectation $y_1^{(t)} = E(y_1 \mid Y, \theta^{(t)})$ gets value 125 when y_1 is evaluated as $y_1 = 125$ and the probability corresponding to y_1 gets maximal as $1/2 + \theta^{(t)}/4 = 1$.

According to M-step, the next estimate $\theta^{(t+1)}$ is a maximizer of the log-likelihood function of *X*. This log-likelihood function is:

$$\log\big(f(X|\theta)\big) = \log\left(\frac{\left(\sum_{i=1}^{5} x_i\right)!}{\prod_{i=1}^{5}(x_i!)}\right) - (x_1 + 2x_2 + 2x_3 + 2x_4 + 2x_5)\log(2) + (x_2 + x_5)\log(\theta)$$
$$+ (x_3 + x_4)\log(1 - \theta)$$

The first-order derivative of $\log(f(X \mid \theta))$ is:

$$\frac{\mathrm{d}\log\big(f(X|\theta)\big)}{\mathrm{d}\theta} = \frac{x_2 + x_5}{\theta} - \frac{x_3 + x_4}{1 - \theta} = \frac{x_2 + x_5 - (x_2 + x_3 + x_4 + x_5)\theta}{\theta(1 - \theta)}$$

Because $y_2 = x_3 = 18$, $y_3 = x_4 = 20$, $y_4 = x_5 = 34$ and x_2 is approximated by $x_2^{(t)}$, we have:

$$\frac{\partial\log\big(f(X|\theta)\big)}{\partial\theta} = \frac{x_2^{(t)} + 34 - \left(x_2^{(t)} + 72\right)\theta}{\theta(1 - \theta)}$$

As a maximizer of $\log(f(X \mid \theta))$, the next estimate $\theta^{(t+1)}$ is solution of the following equation

$$\frac{\partial\log\big(f(X|\theta)\big)}{\partial\theta} = \frac{x_2^{(t)} + 34 - \left(x_2^{(t)} + 72\right)\theta}{\theta(1 - \theta)} = 0$$

So we have:

$$\theta^{(t+1)} = \frac{x_2^{(t)} + 34}{x_2^{(t)} + 72}$$

Where,

$$x_2^{(t)} = 125\frac{\theta^{(t)}/4}{1/2 + \theta^{(t)}/4}$$

For example, given the initial $\theta^{(1)} = 0.5$, at the first iteration, we have:

$$x_2^{(1)} = 125\frac{\theta^{(1)}/4}{1/2 + \theta^{(1)}/4} = \frac{125 * 0.5/4}{0.5 + 0.5/4} = 25$$
$$\theta^{(2)} = \frac{x_2^{(1)} + 34}{x_2^{(1)} + 72} = \frac{25 + 34}{25 + 72} = 0.6082$$

After five iterations we gets the optimal estimate θ^*:

$$\theta^* = \theta^{(4)} = \theta^{(5)} = 0.6268$$

Table 1.2 (Dempster, Laird, & Rubin, 1977, p. 3) lists estimates of θ over five iterations ($t = 1$, 2, 3, 4, 5) with note that $\theta^{(1)}$ is initialized arbitrarily and $\theta^* = \theta^{(5)} = \theta^{(6)}$ is determined at the 5th iteration. The third column gives deviation θ^* and $\theta^{(t)}$ whereas the fourth column gives the ratio of successive deviations. Later on, we will know that such ratio implies convergence rate.

t	$\theta^{(t)}$	$\theta^* - \theta^{(t)}$	$(\theta^* - \theta^{(t+1)}) / (\theta^* - \theta^{(t)})$
1	$\theta^{(1)} = 0.5$	0.1268	0.1465
	$\theta^{(2)} = 0.6082$	0.0186	0.1346
2	$\theta^{(2)} = 0.6082$	0.0186	0.1346
	$\theta^{(3)} = 0.6243$	0.0025	0.1330
3	$\theta^{(3)} = 0.6243$	0.0025	0.1330
	$\theta^{(4)} = 0.6265$	0.0003	0.1328
4	$\theta^{(4)} = 0.6265$	0.0003	0.1328
	$\theta^{(5)} = 0.6268$	0	0.1328
5	$\theta^{(5)} = 0.6268$	0	0.1328
	$\theta^{(6)} = 0.6268$	0	0.1328

Table 1.2. EM algorithm in simple case

For example, at the first iteration, we have:

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$$\theta^* - \theta^{(1)} = 0.6268 - 0.5 = 0.1268$$
$$\frac{\theta^* - \theta^{(2)}}{\theta^* - \theta^{(1)}} = \frac{\theta^{(2)} - \theta^*}{\theta^{(1)} - \theta^*} = \frac{0.6082 - 0.6268}{0.5 - 0.6268} = 0.1465$$

2. EM algorithm

Expectation maximization (EM) algorithm has many iterations and each iteration has two steps in which expectation step (E-step) calculates sufficient statistic of hidden data based on observed data and current parameter whereas maximization step (M-step) re-estimates parameter. When DLR proposed EM algorithm (Dempster, Laird, & Rubin, 1977), they firstly concerned that the PDF $f(X \mid \Theta)$ of hidden space belongs to exponential family. E-step and M-step at the tth iteration are described in table 2.1 (Dempster, Laird, & Rubin, 1977, p. 4), in which the current estimate is $\Theta^{(t)}$, with note that $f(X \mid \Theta)$ belongs to regular exponential family.

E-step:
  We calculate current value $\tau^{(t)}$ of the sufficient statistic $\tau(X)$ from observed Y and current parameter $\Theta^{(t)}$ according to equation 2.6:
$$\tau^{(t)} = E\big(\tau(X)\big|Y, \Theta^{(t)}\big)$$

M-step:
  Basing on $\tau^{(t)}$, we determine the next parameter $\Theta^{(t+1)}$ as solution of equation 2.3:
$$E(\tau(X)|\Theta) = \tau^{(t)}$$
  Note, $\Theta^{(t+1)}$ will become current parameter at the next iteration $((t+1)^{\text{th}}$ iteration).

Table 2.1. E-step and M-step of EM algorithm, given regular $f(X|\Theta)$

EM algorithm stops if two successive estimates are equal, $\Theta^* = \Theta^{(t)} = \Theta^{(t+1)}$, at some t^{th} iteration. At that time we conclude that Θ^* is the optimal estimate of EM process. Please see table 1.1 to know how to calculate $E(\tau(X) \mid \Theta^{(t)})$ and $E(\tau(X) \mid Y, \Theta^{(t)})$.

It is necessary to explain E-step and M-step as well as convergence of EM algorithm. Essentially, the two steps aim to maximize log-likelihood function of Θ, denoted $L(\Theta)$, with respect to observation Y.

$$\Theta^* = \underset{\Theta}{\operatorname{argmax}} L(\Theta)$$

Where,

$$L(\Theta) = \log\big(g(Y|\Theta)\big)$$

Note that log(.) denotes logarithm function. Therefore, EM algorithm is an extension of maximum likelihood estimation (MLE) method. In fact, let $l(\Theta)$ be log-likelihood function of Θ with respect to X.

$$l(\Theta) = \log\big(f(X|\Theta)\big) = \log\big(b(X)\big) + \Theta^T \tau(X) - \log\big(a(\Theta)\big) \qquad (2.1)$$

By referring to table 1.1, the first-order derivative of $l(\Theta)$ is:

$$\frac{\mathrm{d}l(\Theta)}{\mathrm{d}\Theta} = \frac{\mathrm{d}\log\big(f(Y|\Theta)\big)}{\mathrm{d}\Theta} = \tau(X) - \log'\big(a(\Theta)\big) = \tau(X) - E(\tau(X)|\Theta) \qquad (2.2)$$

We set the first-order derivative of $l(\Theta)$ to be zero with expectation that $l(\Theta)$ will be maximized. Therefore, the optimal estimate Θ^* is solution of the following equation which is specified in M-step.

$$E(\tau(X)|\Theta) = \tau(X)$$

The expression $E(\tau(X) \mid \Theta)$ is function of Θ but $\tau(X)$ is still dependent on X. Let $\tau^{(t)}$ be value of $\tau(X)$ at the tth iteration of EM process, candidate for the best estimate of Θ is solution of equation 2.3 according to M-step.

$$E(\tau(X)|\Theta) = \tau^{(t)} \qquad (2.3)$$

Thus, we will calculate $\tau^{(t)}$ by maximizing the log-likelihood function $L(\Theta)$ given Y. Recall that maximizing $L(\Theta)$ is the ultimate purpose of EM algorithm.

$$\Theta^* = \underset{\Theta}{\operatorname{argmax}} L(\Theta)$$

Where,

$$L(\Theta) = \log\big(g(Y|\Theta)\big) = \log\left(\int_{\varphi^{-1}(Y)} f(X|\Theta)\mathrm{d}X\right) \qquad (2.4)$$

Due to:

$$k(X|Y,\Theta) = \frac{f(X|\Theta)}{g(Y|\Theta)}$$

It implies:

$$L(\Theta) = \log\big(g(Y|\Theta)\big) = \log\big(f(X|\Theta)\big) - \log\big(k(X|Y,\Theta)\big)$$

Because $f(X \mid \Theta)$ belongs to exponential family, we have:

$$f(X|\Theta) = b(X)\exp\big(\Theta^T \tau(X)\big)/a(\Theta)$$
$$k(X|Y,\Theta) = b(X)\exp\big(\Theta^T \tau(X)\big)/a(\Theta|Y)$$

The log-likelihood function $L(\Theta)$ is reduced as follows:

$$L(\Theta) = -\log\big(a(\Theta)\big) + \log\big(a(\Theta|Y)\big)$$

By referring to table 1.1, the first-order derivative of $L(\Theta)$ is:

$$\frac{\mathrm{d}L(\Theta)}{\mathrm{d}\Theta} = -\log'\big(a(\Theta)\big) + \log'\big(a(\Theta|Y)\big) = -E(\tau(X)|\Theta) + E(\tau(X)|Y,\Theta) \qquad (2.5)$$

We set the first-order derivative of $L(\Theta)$ to be zero with expectation that $L(\Theta)$ will be maximized, as follows:

$$-E(\tau(X)|\Theta) + E(\tau(X)|Y,\Theta) = 0$$

It implies:

$$E(\tau(X)|\Theta) = E(\tau(X)|Y,\Theta)$$

Let $\Theta^{(t)}$ be the current estimate at some t^{th} iteration of EM process. Derived from the equality above, the value $\tau^{(t)}$ is calculated as seen in equation 2.6.

$$\tau^{(t)} = E\big(\tau(X)\big|Y,\Theta^{(t)}\big) \qquad (2.6)$$

Equation 2.6 specifies the E-step of EM process. After t iterations we will obtain $\Theta^* = \Theta^{(t+1)} = \Theta^{(t)}$ such that $E(\tau(X) \mid Y, \Theta^{(t)}) = E(\tau(X) \mid Y, \Theta^*) = \tau^{(t)} = E(\tau(X) \mid \Theta^*) = E(\tau(X) \mid \Theta^{(t+1)})$ when $\Theta^{(t+1)}$ is solution of equation 2.3 (Dempster, Laird, & Rubin, 1977, p. 5). This means that Θ^* is the optimal estimate of EM process because Θ^* is solution of the equation:

$$E(\tau(X)|\Theta) = E(\tau(X)|Y,\Theta)$$

Thus, we conclude that Θ^* is the optimal estimate of EM process.

$$\Theta^* = \underset{\Theta}{\operatorname{argmax}}\, L(\Theta)$$

The EM algorithm shown in table 2.1 is totally exact with assumption that $f(X|\Theta)$ belongs to regular exponential family. If $f(X|\Theta)$ is not regular, the maximal point (maximizer) of the log-likelihood function $l(\Theta)$ is not always the stationary point Θ^* so that the first-order derivative of $l(\Theta)$ is zero, $l'(\Theta^*) = 0$. However, if $f(X|\Theta)$ belongs to curved exponential family, the M-step of the EM algorithm shown in table 2.1 is modified as follows (Dempster, Laird, & Rubin, 1977, p. 5):

$$\Theta^{(t+1)} = \underset{\Theta\in\Omega_0}{\operatorname{argmax}}\, l(\Theta) = \underset{\Theta\in\Omega_0}{\operatorname{argmax}}\left(\Theta^T \tau^{(t)} - \log\big(a(\Theta)\big)\right) \qquad (2.7)$$

Where $\tau^{(t)}$ is calculated by equation 2.6 in E-step. This means that, in more general manner, the maximizer $\Theta^{(t+1)}$ will be found by some way. Recall that if Θ lies in a curved sub-manifold Ω_0 of Ω where Ω is the domain of Θ then, $f(X \mid \Theta)$ belongs to curved exponential family.

It is easy to recognize that in simple EM algorithm with exponential family, E-step aims to maximize the log-likelihood function $L(\Theta)$ given Y whereas M-step aims to maximize the log-likelihood function $l(\Theta)$ given $\tau^{(t)}$.

E-step:

We calculate current value $\tau^{(t)}$ of the sufficient statistic $\tau(X)$ from observed Y by maximizing the log-likelihood function $L(\Theta)$ given Y.

M-step:

Basing on $\tau^{(t)}$, we determine the next parameter $\Theta^{(t+1)}$ by maximizing the log-likelihood function $l(\Theta)$ given $\tau^{(t)}$.

Going back example 1.1, given the tth iteration, sufficient statistics x_1 and x_2 are estimated as $x_1^{(t)}$ and $x_2^{(t)}$ based on current parameter $\theta^{(t)}$ in E-step according to equation 2.6.

$$x_1^{(t)} + x_2^{(t)} = y_1^{(t)} = E\big(y_1\big|Y, \theta^{(t)}\big)$$

Given $p_{y1} = 1/2 + \theta/4$, which implies that:

$$x_1^{(t)} + x_2^{(t)} = E\big(y_1\big|Y, \theta^{(t)}\big) = y_1 p_{y_1} = y_1\left(\frac{1}{2} + \frac{\theta^{(t)}}{4}\right)$$

This suggests us to select:

$$x_1^{(t)} = 125\,\frac{1/2}{1/2 + \theta^{(t)}/4}$$

$$x_2^{(t)} = 125\,\frac{\theta^{(t)}/4}{1/2 + \theta^{(t)}/4}$$

Essentially, equation 2.3 specifying M-step is result of maximizing the log-likelihood function $l(\Theta)$.

$l(\Theta) = \log\big(f(X|\theta)\big)$

$$= \log\left(\frac{\big(\sum_{i=1}^{5} x_i\big)!}{\prod_{i=1}^{5}(x_i!)}\right) - (x_1 + 2x_2 + 2x_3 + 2x_4 + 2x_5)\log(2)$$
$$+ (x_2 + x_5)\log(\theta) + (x_3 + x_4)\log(1 - \theta)$$

Hence, the next estimate $\theta^{(t+1)}$ is a maximizer of such log-likelihood function $l(\Theta)$.

$$\theta^{(t+1)} = \frac{x_2^{(t)} + 34}{x_2^{(t)} + 72}$$

Table 1.2 (Dempster, Laird, & Rubin, 1977, p. 3) show resulted estimation ∎

For further research, DLR gave a preeminent generality of EM algorithm (Dempster, Laird, & Rubin, 1977, pp. 6-11) in which $f(X|\Theta)$ specifies arbitrary distribution. In other words, there is no requirement of exponential family. They define the conditional expectation $Q(\Theta' | \Theta)$ according to equation 2.8 (Dempster, Laird, & Rubin, 1977, p. 6).

$$Q(\Theta'|\Theta) = E\big(\log\big(f(X|\Theta')\big)\big|Y, \Theta\big) = \int_{\varphi^{-1}(Y)} k(X|Y, \Theta)\log\big(f(X|\Theta')\big)\mathrm{d}X \tag{2.8}$$

The two steps of generalized EM (*GEM*) algorithm aim to maximize $Q(\Theta | \Theta^{(t)})$ at some t^{th} iteration as seen in table 2.2 (Dempster, Laird, & Rubin, 1977, p. 6).

E-step:
The expectation $Q(\Theta | \Theta^{(t)})$ is determined based on current parameter $\Theta^{(t)}$, according to equation 2.8. Actually, $Q(\Theta | \Theta^{(t)})$ is formulated as function of Θ.
M-step:
The next parameter $\Theta^{(t+1)}$ is a maximizer of $Q(\Theta | \Theta^{(t)})$ with subject to Θ. Note that $\Theta^{(t+1)}$ will become current parameter at the next iteration $((t+1)^{\text{th}}$ iteration).

Table 2.2. E-step and M-step of GEM algorithm

DLR proved that GEM algorithm converges at some t^{th} iteration. At that time, $\Theta^* = \Theta^{(t+1)} = \Theta^{(t)}$ is the optimal estimate of EM process. It is deduced from E-step and M-step that $Q(\Theta | \Theta^{(t)})$ is increased after every iteration. How to maximize $Q(\Theta | \Theta^{(t)})$ is optimization problem which is dependent on applications. For example, some popular methods to solve optimization problem are Newton-Raphson (Burden & Faires, 2011, pp. 67-71), gradient descent (Ta, 2014), and Lagrangian duality (Jia, 2013). GEM algorithm still aims to maximize the log-likelihood

function $L(\Theta)$ specified by equation 2.4. The next section focuses on the convergence of GEM algorithm proved by DLR (Dempster, Laird, & Rubin, 1977, pp. 7-10) but firstly we should discuss some features of $Q(\Theta' \mid \Theta)$. In special case of exponential family, $Q(\Theta' \mid \Theta)$ is modified by equation 2.9.

$$Q(\Theta'|\Theta) = E\big(\log(b(X))\big|Y,\Theta\big) + (\Theta')^{T}\tau_{\Theta} - \log\big(a(\Theta')\big) \tag{2.9}$$

Where,

$$E\big(\log(b(X))\big|Y,\Theta\big) = \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(b(X)\big)\mathrm{d}X$$

$$\tau_{\Theta} = \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\tau(X)\mathrm{d}X$$

Following is a proof of equation 2.9.

$$Q(\Theta'|\Theta) = E\big(\log(f(X|\Theta'))\big|Y,\Theta\big) = \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(f(X|\Theta')\big)\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(b(X)\exp((\Theta')^{T}\tau(X))/a(\Theta')\big)\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\Big(\log(b(X)) + (\Theta')^{T}\tau(X) - \log(a(\Theta'))\Big)\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(b(X)\big)\mathrm{d}X + \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)(\Theta')^{T}\tau(X)\mathrm{d}X$$

$$- \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(a(\Theta')\big)\mathrm{d}X$$

$$= E\big(\log(b(X))\big|Y,\Theta\big) + (\Theta')^{T}\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\tau(X)\mathrm{d}X - \log\big(a(\Theta')\big)$$

$$= E\big(\log(b(X))\big|Y,\Theta\big) + (\Theta')^{T}E(\tau(X)|Y,\Theta) - \log\big(a(\Theta')\big)$$

Because $k(X \mid Y, \Theta)$ belongs exponential family, the expectation $E(\tau(X) \mid Y, \Theta)$ is function of Θ, denoted τ_{Θ}. It implies:

$$Q(\Theta'|\Theta) = E\big(\log(b(X))\big|Y,\Theta\big) + (\Theta')^{T}\tau_{\Theta} - \log\big(a(\Theta')\big) \blacksquare$$

If $f(X|\Theta)$ belongs to regular exponential family, $Q(\Theta' \mid \Theta)$ gets maximal at the stationary point Θ^{*} so that the first-order derivative of $Q(\Theta' \mid \Theta)$ is zero. By referring to table 1.1, the first-order derivative of $Q(\Theta' \mid \Theta)$ with regard to Θ' is:

$$\frac{\mathrm{d}Q(\Theta'|\Theta)}{\mathrm{d}\Theta'} = \tau_{\Theta} - \log'\big(a(\Theta)\big) = \tau_{\Theta} - E(\tau(X)|\Theta)$$

Let $\tau^{(t)}$ be the value of τ_{Θ} at the tth iteration. The next parameter $\Theta^{(t+1)}$ is determined at M-step as solution of the following equation.

$$\frac{\mathrm{d}Q(\Theta'|\Theta)}{\mathrm{d}\Theta'} = \tau^{(t)} - E(\tau(X)|\Theta) = 0$$

The equation above is indeed equation 2.3. If $f(X|\Theta)$ belongs to curved exponential family, $\Theta^{(t+1)}$ is determined as follows:

$$\Theta^{(t+1)} = \underset{\Theta'}{\mathrm{argmax}}\, Q(\Theta'|\Theta) = \underset{\Theta'}{\mathrm{argmax}} \Big((\Theta')^{T}\tau^{(t)} - \log\big(a(\Theta')\big)\Big)$$

The equation above is indeed equation 2.7. Therefore, GEM shown in table 2.2 degrades into EM shown in table 2.1 if $f(X|\Theta)$ belongs to exponential family. Of course, this recognition is trivial. Example 1.1 is also a good example for GEM when multinomial distribution belongs to exponential family and then we apply equation 2.7 into maximizing $Q(\Theta' \mid \Theta)$.

In practice, if Y is observed as particular N values $Y_1, Y_2,\ldots, Y_N$. Let $\mathcal{Y} = \{Y_1, Y_2,\ldots, Y_N\}$ be the observed sample of size N with note that all Y_i (s) are mutually independent. Given an observation Y_i, there is an associated random variable X_i. All X_i (s) are independent and identically distributed (iid). Each $X_i \in \boldsymbol{X}$ is a random variable like X. Of course, the domain of each X_i is $\boldsymbol{X}$. Let $\mathcal{X} = \{X_1, X_2,\ldots, X_N\}$ be the set of associated random variables. Because all X_i (s) are iid, the joint PDF of $\mathcal{X}$ is determined as follows:

$$f(\mathcal{X}|\Theta) = f(X_1, X_2, \ldots, X_N|\Theta) = \prod_{i=1}^{N} f(X_i|\Theta)$$

Because all X_i (s) are iid and each Y_i is associated with X_i, the conditional joint PDF of $\mathcal{X}$ given $\mathcal{Y}$ is determined as follows:

$$k(\mathcal{X}|\mathcal{Y},\Theta) = k(X_1, X_2, \ldots, X_N|Y_1, Y_2, \ldots, Y_N, \Theta) = \prod_{i=1}^{N} k(X_i|Y_1, Y_2, \ldots, Y_N, \Theta) = \prod_{i=1}^{N} k(X_i|Y_i, \Theta)$$

The conditional expectation $Q(\Theta'|\Theta)$ given samples X and Y is determined as follows:

$$Q(\Theta'|\Theta) = \int_{\varphi^{-1}(\mathcal{Y})} k(\mathcal{X}|\mathcal{Y},\Theta)\log\big(f(\mathcal{X}|\Theta')\big)\mathrm{d}\mathcal{X}$$

$$= \int_{\varphi^{-1}(Y_1)} \int_{\varphi^{-1}(Y_2)} \cdots \int_{\varphi^{-1}(Y_N)} \left(\prod_{j=1}^{N} k(X_j|Y_j,\Theta)\right) * \left(\log\left(\prod_{i=1}^{N} f(X_i|\Theta')\right)\right) \mathrm{d}X_N \ldots \mathrm{d}X_2\,\mathrm{d}X_1$$

$$= \int_{\varphi^{-1}(Y_1)} \int_{\varphi^{-1}(Y_2)} \cdots \int_{\varphi^{-1}(Y_N)} \left(\prod_{j=1}^{N} k(X_j|Y_j,\Theta)\right) * \left(\sum_{i=1}^{N} \log(f(X_i|\Theta'))\right) \mathrm{d}X_N \ldots \mathrm{d}X_2\,\mathrm{d}X_1$$

$$= \int_{\varphi^{-1}(Y_1)} \int_{\varphi^{-1}(Y_2)} \cdots \int_{\varphi^{-1}(Y_N)} \sum_{i=1}^{N} \left(\prod_{j=1}^{N} k(X_j|Y_j,\Theta)\right) * \log(f(X_i|\Theta')) \,\mathrm{d}X_N \ldots \mathrm{d}X_2\,\mathrm{d}X_1$$

$$= \sum_{i=1}^{N} \int_{\varphi^{-1}(Y_1)} \int_{\varphi^{-1}(Y_2)} \cdots \int_{\varphi^{-1}(Y_N)} \log(f(X_i|\Theta')) * \prod_{j=1}^{N} k(X_j|Y_j,\Theta) \,\mathrm{d}X_N \ldots \mathrm{d}X_2\,\mathrm{d}X_1$$

(Suppose $f(X_i | \Theta)$ and $k(X_j | Y_j, \Theta)$ are analytic functions)

$$= \sum_{i=1}^{N} \int_{\varphi^{-1}(Y_1)} \int_{\varphi^{-1}(Y_2)} \cdots \int_{\varphi^{-1}(Y_N)} \int_{X} \delta(X, X_i)\log(f(X|\Theta')) * \prod_{j=1}^{N} k(X_j|Y_j,\Theta) \,\mathrm{d}X\,\mathrm{d}X_N \ldots \mathrm{d}X_2\,\mathrm{d}X_1$$

$$\left(\begin{array}{c} \delta(X, X_i) = \begin{cases} 1 \text{ if } X = X_i \\ 0 \text{ if } X \neq X_i \end{cases} \Rightarrow \int_{X} \delta(X, X_i)u(X)\mathrm{d}X = u(X_i) \\[4pt] \text{according to Riemann integral} \\ \text{with note that the domain of } X \text{ and } X_i \text{ is } \boldsymbol{X} \end{array}\right)$$

$$= \sum_{i=1}^{N} \int_{X} \int_{\varphi^{-1}(Y_1)} \int_{\varphi^{-1}(Y_2)} \cdots \int_{\varphi^{-1}(Y_N)} \delta(X, X_i)\log(f(X|\Theta')) * \prod_{j=1}^{N} k(X_j|Y_j,\Theta) \,\mathrm{d}X_N \ldots \mathrm{d}X_2\,\mathrm{d}X_1\,\mathrm{d}X$$

$$= \sum_{i=1}^{N} \int_{X} \int_{\varphi^{-1}(Y_1),\varphi^{-1}(Y_2),\ldots,\varphi^{-1}(Y_N)} \delta(X, X_i)\log(f(X|\Theta')) * \prod_{j=1}^{N} k(X_j|Y_j,\Theta) \,\mathrm{d}X_N \mathrm{d}X_2\mathrm{d}X_1 \ldots \mathrm{d}X$$

$$= \sum_{i=1}^{N} \int_{X} \log(f(X|\Theta')) * \int_{\varphi^{-1}(Y_1),\varphi^{-1}(Y_2),\ldots,\varphi^{-1}(Y_N)} \delta(X, X_i) * \prod_{j=1}^{N} k(X_j|Y_j,\Theta) \,\mathrm{d}X_N \mathrm{d}X_2\mathrm{d}X_1 \ldots \mathrm{d}X$$

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$$= \sum_{i=1}^{N} \int_X \log(f(X|\Theta'))$$

$$* \int_{\varphi^{-1}(Y_1),\varphi^{-1}(Y_2),\ldots,\varphi^{-1}(Y_N)} \delta(X,X_i)f(X_i|Y_i,\Theta)$$

$$* \prod_{j=1,j\neq i}^{N} k(X_j|Y_j,\Theta)\, dX_N dX_2 dX_1 \ldots dX$$

$$= \sum_{i=1}^{N} \int_X \log(f(X|\Theta'))$$

$$* \int_{\substack{\varphi^{-1}(Y_1),\varphi^{-1}(Y_2),\ldots,\varphi^{-1}(Y_{i-1}),\\ \varphi^{-1}(Y_i),\varphi^{-1}(Y_{i+1}),\ldots,\varphi^{-1}(Y_N)}} \delta(X,X_i)k(X_i|Y_i,\Theta)$$

$$* \prod_{j=1,j\neq i}^{N} k(X_j|Y_j,\Theta)\, dX_N \ldots dX_{i+1} dX_i dX_{i-1} \ldots dX_2 dX_1 \ldots dX$$

$$= \sum_{i=1}^{N} \int_X \log(f(X|\Theta'))$$

$$* \int_{\varphi^{-1}(Y_1),\varphi^{-1}(Y_2),\ldots\varphi^{-1}(Y_{i-1})} \int_{\varphi^{-1}(Y_i)} \delta(X,X_i)k(X_i|Y_i,\Theta)$$

$$* \int_{\varphi^{-1}(Y_{i+1}),\ldots,\varphi^{-1}(Y_N)} \prod_{j=1,j\neq i}^{N} k(X_j|Y_j,\Theta)\, dX_N \ldots dX_{i+1}\, dX_i\, dX_{i-1} \ldots dX_2 dX_1\, dX$$

$$= \sum_{i=1}^{N} \int_X \log(f(X|\Theta')) * \left(\int_{\varphi^{-1}(Y_i)} \delta(X,X_i)k(X_i|Y_i,\Theta)dX_i \right)$$

$$* \int_{\substack{\varphi^{-1}(Y_1),\varphi^{-1}(Y_2),\ldots,\\ \varphi^{-1}(Y_{i-1}),\varphi^{-1}(Y_{i+1}),\ldots,\varphi^{-1}(Y_N)}} \prod_{j=1,j\neq i}^{N} k(X_j|Y_j,\Theta)\, dX_N \ldots dX_{i+1} dX_{i-1} \ldots dX_2 dX_1\, dX$$

$$= \sum_{i=1}^{N} \int_X \log(f(X|\Theta')) * \left(\int_{\varphi^{-1}(Y_i)} \delta(X,X_i)k(X_i|Y_i,\Theta)dX_i \right) * \left(\prod_{j=1,j\neq i}^{N} \int_{X_j} k(X_j|Y_j,\Theta)dX_j \right) dX$$

$$= \sum_{i=1}^{N} \int_X \log(f(X|\Theta')) * \left(\int_{\varphi^{-1}(Y_i)} \delta(X,X_i)k(X_i|Y_i,\Theta)dX_i \right) dX$$

$$\left(\text{Due to } \int_{X_j} k(X_j|Y_j,\Theta)dX_j = 1 \right)$$

$$= \sum_{i=1}^{N} \int_{\varphi^{-1}(Y_i)} \int_X \delta(X,X_i)k(X_i|Y_i,\Theta)\log(f(X|\Theta'))dX\, dX_i$$

(Suppose $f(X_i \mid \Theta)$ and $k(X_j \mid Y_j, \Theta)$ are analytic functions)

By taking Riemann integral on $\int_X \delta(X,X_i)k(X_i|Y_i,\Theta)\log(f(X|\Theta'))dX$, we have:

$$\int\limits_{\varphi^{-1}(Y_i)} \int\limits_X \delta(X, X_i) k(X_i|Y_i, \Theta) \log\big(f(X|\Theta')\big) dX\, dX_i = \int\limits_{\varphi^{-1}(Y_i)} k(X_i|Y_i, \Theta) \log\big(f(X_i|\Theta')\big) dX_i$$

As a result, equation 2.10 specifies the conditional expectation $Q(\Theta' | \Theta)$ given an observed sample $\mathcal{Y} = \{Y_1, Y_2,\ldots, Y_N\}$ and a set of associated random variables $\mathcal{X} = \{X_1, X_2,\ldots, X_N\}$. Note, all X_i (s) are iid.

$$Q(\Theta'|\Theta) = \sum_{i=1}^{N} \int\limits_{\varphi^{-1}(Y_i)} k(X_i|Y_i, \Theta) \log\big(f(X_i|\Theta')\big) dX_i \qquad (2.10)$$

Because all X_i are iid, let X be the random variable representing every X_i and so equation 2.10 can be re-written as follows:

$$Q(\Theta'|\Theta) = \sum_{i=1}^{N} \int\limits_{\varphi^{-1}(Y_i)} k(X|Y_i, \Theta) \log\big(f(X_i|\Theta')\big) dX$$

The similar proof of equation 2.10 in case that X_i (s) are discrete is found in (Bilmes, 1998, p. 4). In case that $f(X_i | \Theta)$ and $k(X_i | Y_i, \Theta)$ belong to exponential family, equation 2.10 becomes equation 2.11 with an observed sample $\mathcal{Y} = \{Y_1, Y_2,\ldots, Y_N\}$ and a set of associated random variables $\mathcal{X} = \{X_1, X_2,\ldots, X_N\}$.

$$Q(\Theta'|\Theta) = \left(\sum_{i=1}^{N} E\big(\log(b(X_i))|Y_i, \Theta\big) \right) + \left((\Theta')^T \sum_{i=1}^{N} \tau_{\Theta, Y_i} \right) - N\log\big(a(\Theta')\big) \qquad (2.11)$$

Where,

$$E\big(\log(b(X_i))|Y_i, \Theta\big) = \int\limits_{\varphi^{-1}(Y_i)} k(X_i|Y_i, \Theta) \log\big(b(X_i)\big) dX_i$$

$$\tau_{\Theta, Y_i} = \int\limits_{\varphi^{-1}(Y_i)} k(X_i|Y_i, \Theta) \tau(X_i) dX_i$$

Please combine equations 2.9 and 2.10 to comprehend how to derive equation 2.11. Note, τ_{Θ, Y_i} is dependent on both Θ and Y_i.

DLR (Dempster, Laird, & Rubin, 1977, p. 1) called X as *complete data* because the mapping $\varphi: X \rightarrow Y$ is many-one function. There is another case that the complete space Z consists of hidden space X and observed space Y with note that X and Y are separated. There is no explicit mapping φ from X and Y but there exists a PDF of $Z \in Z$ as the joint PDF of $X \in X$ and $Y \in Y$.

$$f(Z|\Theta) = f(X, Y|\Theta)$$

In this case, the equation 2.8 is modified with the joint PDF $f(X, Y | \Theta)$. The PDF of Y becomes:

$$f(Y|\Theta) = \int\limits_X f(X, Y|\Theta) dX$$

The PDF $f(Y|\Theta)$ is equivalent to the PDF $g(Y|\Theta)$ mentioned in equation 1.1. Although there is no explicit mapping from X to Y, the PDF of Y above implies an implicit mapping from Z to Y. The conditional PDF of X given Z is specified according to Bayes' rule as follows:

$$f(Z|Y, \Theta) = f(X, Y|Y, \Theta) = f(X|Y)f(Y|Y) = f(X|Y, \Theta) = \frac{f(X, Y|\Theta)}{f(Y|\Theta)} = \frac{f(X, Y|\Theta)}{\int_X f(X, Y|\Theta) dX}$$

The conditional PDF $f(X|Y, \Theta)$ is equivalent to the conditional PDF $k(X|Y, \Theta)$ mentioned in equation 1.2. Of course, given Y, we always have:

$$\int\limits_X f(X|Y, \Theta) dX = 1$$

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Equation 2.12 specifies the conditional expectation $Q(\Theta' \mid \Theta)$ in case that there is no explicit mapping from X to Y but there exists the joint PDF of X and Y.

$$Q(\Theta'|\Theta) = \int_X f(Z|Y,\Theta)\log\big(f(Z|\Theta')\big)\mathrm{d}X = \int_X f(X|Y,\Theta)\log\big(f(X,Y|\Theta')\big)\mathrm{d}X \qquad (2.12)$$

Where,

$$f(X|Y,\Theta) = \frac{f(X,Y|\Theta)}{f(Y|\Theta)} = \frac{f(X,Y|\Theta)}{\int_X f(X,Y|\Theta)\mathrm{d}X}$$

Note, X is separated from Y and the complete data $Z = (X, Y)$ is composed of X and Y. For equation 2.12, the existence of the joint PDF $f(X, Y \mid \Theta)$ can be replaced by the existence of the conditional PDF $f(Y|X, \Theta)$ and the prior PDF $f(X|\Theta)$ due to:

$$f(X,Y|\Theta) = f(Y|X,\Theta)f(X|\Theta)$$

In applied statistics, equation 2.8 is often replaced by equation 2.12 because specifying the joint PDF $f(X, Y \mid \Theta)$ is more practical than specifying the mapping $\varphi: X \to Y$. However, equation 2.8 is more general equation 2.12 because the requirement of the joint PDF for equation 2.12 is stricter than the requirement of the explicit mapping for equation 2.8. In case that X and Y are discrete, equation 2.12 becomes:

$$Q(\Theta'|\Theta) = \sum_X P(X|Y,\Theta)\log\big(P(X,Y|\Theta')\big)$$

In case that X and Y are discrete, $P(X, Y \mid \Theta)$ is the joint probability of X and Y whereas $P(X \mid Y, \Theta)$ is the conditional probability of X given Y. Mixture model mentioned in subsection 5.1 is a good example for GEM without explicit mapping from X to Y.

Equation 2.12 can be proved alternately without knowledge related to complete data. In fact, given hidden space X, observed space Y, and a joint PDF $f(X, Y \mid \Theta)$, the likelihood function $L(\Theta')$ is re-defined here as $\log(f(Y \mid \Theta'))$. The maximizer is:

$$\widehat{\Theta} = \underset{\Theta'}{\mathrm{argmax}}\, L(\Theta') = \underset{\Theta}{\mathrm{argmax}}\, \log\big(f(Y|\Theta')\big)$$

Suppose the current parameter is Θ after some iteration. Next we must find out the new estimate $\widehat{\Theta}$ that maximizes the next log-likelihood function $L(\Theta')$. In other words, it maximizes the deviation between current log-likelihood $L(\Theta)$ and next log-likelihood $L(\Theta')$ with regard to Θ'.

$$\widehat{\Theta} = \underset{\Theta'}{\mathrm{argmax}}\big(L(\Theta') - L(\Theta)\big)$$

Suppose the total probability of observed data can be determined by marginalizing over hidden data:

$$f(Y|\Theta') = \int_X f(X,Y|\Theta')\mathrm{d}X$$

The expansion of $f(Y \mid \Theta')$ is total probability rule. The deviation $L(\Theta')$ –$L(\Theta)$ is re-written:

$$L(\Theta') - L(\Theta) = \log\big(f(Y|\Theta')\big) - \log\big(f(Y|\Theta_t)\big)$$

$$= \log\left(\int_X f(X,Y|\Theta')\mathrm{d}X\right) - \log\big(f(Y|\Theta)\big)$$

$$= \log\left(\int_X f(X|Y,\Theta)\frac{f(Y,X|\Theta')}{f(X|O,\Theta)}\mathrm{d}X\right) - \log\big(f(Y|\Theta)\big)$$

Because hidden X is the complete set of mutually exclusive variables, the sum of conditional probabilities of X is equal to 1 given Y and Θ.

$$\int_X f(X|Y,\Theta)\mathrm{d}X = 1$$

Where,

$$f(X|Y,\Theta) = \frac{f(X,Y|\Theta)}{\int_X f(X,Y|\Theta)dX}$$

Applying Jensen's inequality (Sean, 2009, pp. 3-4)

$$\log\left(\int_x u(x)v(x)dx\right) \geq \int_x u(x)\log(v(x))dx$$

$$\text{where} \int_x u(x)dx = 1$$

into the deviation $L(\Theta') - L(\Theta)$, Sean (Sean, 2009, p. 6) proved that:

$$L(\Theta') - L(\Theta) \geq \left(\sum_X f(X|Y,\Theta)\log\left(\frac{f(X,Y|\Theta')}{f(X|Y,\Theta)}\right)\right) - \log(f(Y|\Theta))$$

$$= \left(\int_X f(X|Y,\Theta)\left(\log(f(X,Y|\Theta')) - \log(f(X|Y,\Theta))\right)dX\right) - \log(f(Y|\Theta))$$

$$= \left(\int_X f(X|Y,\Theta)\log(f(X,Y|\Theta'))dX\right) - \left(\int_X f(X|Y,\Theta_t)\log(f(X|Y,\Theta))dX\right) - \log(f(Y|\Theta))$$

$$= \int_X f(X|Y,\Theta)\log(f(X,Y|\Theta'))dX + C$$

Where,

$$C = -\left(\int_X f(X|Y,\Theta_t)\log(f(X|Y,\Theta))dX\right) - \log(f(Y|\Theta))$$

Because C is constant with regard to Θ', it is possible to eliminate C in order to simplify the optimization criterion as follows:

$$\widehat{\Theta} = \underset{\Theta'}{\operatorname{argmax}}(L(\Theta') - L(\Theta)) = \underset{\Theta'}{\operatorname{argmax}}\left(\int_X f(X|Y,\Theta)\log(f(X,Y|\Theta'))dX + C\right)$$

$$= \underset{\Theta'}{\operatorname{argmax}} \int_X f(X|Y,\Theta)\log(f(X,Y|\Theta'))dX$$

Let

$$Q(\Theta'|\Theta) = \int_X f(X|Y,\Theta)\log(f(X,Y|\Theta'))dX$$

We have the proof ∎

In practice, suppose Y is observed as a sample $\mathcal{Y} = \{Y_1, Y_2,\ldots, Y_N\}$ of size N with note that all Y_i (s) are mutually independent. The observed sample $\mathcal{Y}$ is associated with a a hidden set (latent set) $\mathcal{X} = \{X_1, X_2,\ldots, X_N\}$ of size N. All X_i (s) are independent and identically distributed (iid). Each $X_i \in \mathbf{X}$ is a random variable like X. Of course, the domain of each X_i is $\mathbf{X}$. Equation 2.13 specifies the conditional expectation $Q(\Theta' | \Theta)$ given such $\mathcal{X}$ and $\mathcal{Y}$.

$$Q(\Theta'|\Theta) = \sum_{i=1}^{N} \int_{X_i} f(X_i|Y_i,\Theta)\log(f(X_i,Y_i|\Theta'))dX_i \qquad (2.13)$$

Because all X_i are iid, let X be the random variable representing every X_i and so equation 2.13 can be re-written as follows:

$$Q(\Theta'|\Theta) = \sum_{i=1}^{N} \int_{X} f(X|Y_i,\Theta)\log(f(X,Y_i|\Theta'))dX$$

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Equation 2.13 is a variant of equation 2.10 in case that there is no explicit mapping between X_i and Y_i but there exists the same joint PDF between X_i and Y_i. Please see the proof of equation 2.10 to comprehend how to derive equation 2.13.

If X is discrete such that $f(X, Y \mid \Theta) = P(X|\Theta)f(Y \mid X, \Theta)$ then, according to the total probability rule, we have:

$$f(Y|\Theta) = \sum_X P(X|\Theta)f(Y|X,\Theta)$$

Note, when X is discrete, its PDF $f(X|\Theta)$ becomes the probability $P(X|\Theta)$. Therefore, equation 2.14 is the discrete variant of equation 2.13, as follows:

$$Q(\Theta'|\Theta) = \sum_{i=1}^{N} \sum_{X_i} P(X_i|Y_i,\Theta)\log\big(P(X_i|\Theta')f(Y_i|X_i,\Theta')\big) \qquad (2.14)$$

Where $P(X_i \mid Y_i, \Theta)$ is determined by Bayes' rule, as follows:

$$P(X_i|Y_i,\Theta) = \frac{P(X_i|\Theta)f(Y_i|X_i,\Theta)}{\sum_{X_i} P(X_i|\Theta)f(Y_i|X_i,\Theta)}$$

Because all X_i are iid, let X be the random variable representing every X_i and so equation 2.14 can be re-written as follows:

$$Q(\Theta'|\Theta) = \sum_{i=1}^{N} \sum_{X} P(X|Y_i,\Theta)\log\big(P(X|\Theta')f(Y_i|X,\Theta')\big)$$

Equation 2.14 is the base for estimating the probabilistic mixture model by EM algorithm, which will be described later in detail.

GEM is now described in general. Here it is necessary to explain GEM by the viewpoint of lower bound (Sean, 2009, pp. 7-8). The main purpose of GEM algorithm is to maximize the log-likelihood $L(\Theta) = \log(g(Y \mid \Theta))$ with observed data Y. However, it is too difficult to maximize $\log(g(Y \mid \Theta))$ because $g(Y \mid \Theta)$ is not well-defined when $g(Y \mid \Theta)$ is integral of $f(X \mid \Theta)$ given a general mapping function. DLR solved this problem by an iterative process which is an instance of GEM algorithm. The lower-bound (Sean, 2009, pp. 7-8) of $L(\Theta)$ is maximized over many iterations of the iterative process so that $L(\Theta)$ is maximized finally. Such lower-bound is determined indirectly by the condition expectation $Q(\Theta \mid \Theta^{(t)})$ so that maximizing $Q(\Theta \mid \Theta^{(t)})$ is the same to maximizing the lower bound. Suppose $\Theta^{(t+1)}$ is a maximizer of $Q(\Theta \mid \Theta^{(t)})$ at t^{th} iteration, which is also a maximizer of the lower bound at t^{th} iteration. The lower bound is increased after every iteration. As a result, the maximizer Θ^{*} of the final lower-bound after many iterations will be expected as a maximizer of $L(\Theta)$ in final.

For more explanations, let $lb(\Theta \mid \Theta^{(t)})$ be lower bound of $L(\Theta)$ at the tth iteration (Sean, 2009, p. 7). From equation 3.2, we have:

$$lb(\Theta \mid \Theta^{(t)}) = Q(\Theta \mid \Theta^{(t)}) - H(\Theta^{(t)} \mid \Theta^{(t)})$$

Please see equation 3.1 for definition of $H(\Theta' \mid \Theta)$. Due to equations 3.2 and 3.3

$$L(\Theta) = Q(\Theta \mid \Theta^{(t)}) - H(\Theta \mid \Theta^{(t)})$$
$$H(\Theta \mid \Theta^{(t)}) \le H(\Theta^{(t)} \mid \Theta^{(t)})$$

We have:

$$lb(\Theta \mid \Theta^{(t)}) \le L(\Theta)$$

The lower bound $lb(\Theta \mid \Theta^{(t)})$ has following property (Sean, 2009, p. 7):

$$lb(\Theta^{(t)} \mid \Theta^{(t)}) = Q(\Theta^{(t)} \mid \Theta^{(t)}) - H(\Theta^{(t)} \mid \Theta^{(t)}) = L(\Theta^{(t)})$$

Therefore, the two steps of GEM is interpreted with regard to the lower bound $lb(\Theta \mid \Theta^{(t)})$ as seen in table 2.3.

E-step:
   The lower bound $lb(\Theta \mid \Theta^{(t)})$ is re-calculated based on $Q(\Theta \mid \Theta^{(t)})$.
M-step:

> The next parameter $\Theta^{(t+1)}$ is a maximizer of $Q(\Theta \mid \Theta^{(t)})$ which is also a maximizer of $lb(\Theta \mid \Theta^{(t)})$ because $H(\Theta^{(t)} \mid \Theta^{(t)})$ is constant. Note that $\Theta^{(t+1)}$ will become current parameter at the next iteration so that the lower bound is increased in the next iteration.

Table 2.3. An interpretation of GEM with lower bound

Because $Q(\Theta \mid \Theta^{(t)})$ is defined fixedly in E-step, most variants of EM algorithm focus on how to maximize $Q(\Theta' \mid \Theta)$ in M-step more effectively so that EM is faster or more accurate. Figure 2.1 (Borman, 2004, p. 7) shows relationship between the log-likelihood function $LnL(\Theta)$ and its lower-bound $lb(\Theta, \Theta_t)$.
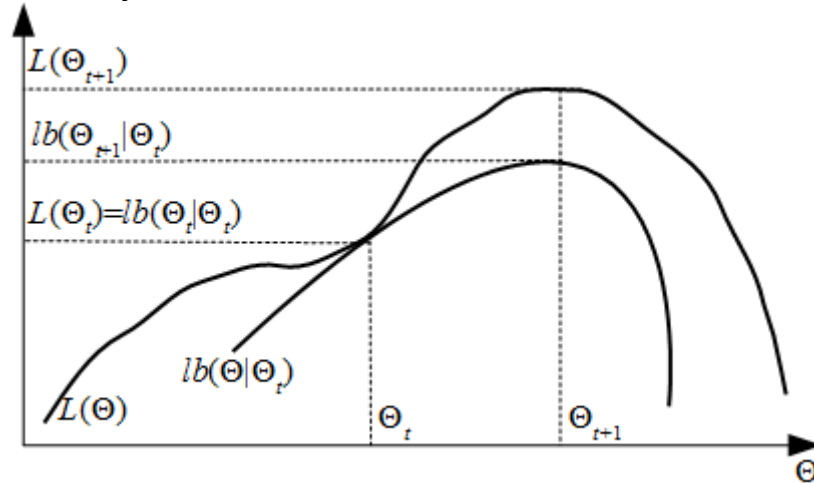

Figure 2.1. Relationship between the log-likelihood function and its lower-bound
Convergence of GEM will be mentioned in next section.

3. Convergence of EM algorithm

Recall that DLR proposed GEM algorithm which aims to maximize the log-likelihood function $L(\Theta)$ by maximizing $Q(\Theta' \mid \Theta)$ over many iterations. This section focuses on mathematical explanation of the convergence of GEM algorithm given by DLR (Dempster, Laird, & Rubin, 1977, pp. 6-9). Recall that we have:

$$L(\Theta) = \log\big(g(Y|\Theta)\big) = \log\left(\int_{\varphi^{-1}(Y)} f(X|\Theta)\mathrm{d}X\right)$$

$$Q(\Theta'|\Theta) = E\big(\log(f(X|\Theta'))|Y,\Theta\big) = \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(f(X|\Theta')\big)\mathrm{d}X$$

Let $H(\Theta' \mid \Theta)$ be another conditional expectation which has strong relationship with $Q(\Theta' \mid \Theta)$ (Dempster, Laird, & Rubin, 1977, p. 6).

$$H(\Theta'|\Theta) = E\big(\log(k(X|Y,\Theta'))|Y,\Theta\big) = \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(k(X|Y,\Theta')\big)\mathrm{d}X \qquad (3.1)$$

From equation 2.8 and equation 3.1, we have:

$$Q(\Theta'|\Theta) = L(\Theta') + H(\Theta'|\Theta) \qquad (3.2)$$

Following is a proof of equation 3.2.

$$Q(\Theta'|\Theta) = \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(f(X|\Theta')\big)\mathrm{d}X = \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(g(Y|\Theta')k(X|Y,\Theta')\big)\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(g(Y|\Theta')\big)\mathrm{d}X + \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(k(X|Y,\Theta')\big)\mathrm{d}X$$

$$= \log\big(g(Y|\Theta')\big) \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\mathrm{d}X + H(\Theta'|\Theta) = \log\big(g(Y|\Theta')\big) + H(\Theta'|\Theta)$$

$$= L(\Theta') + H(\Theta'|\Theta) \blacksquare$$

Lemma 3.1 (Dempster, Laird, & Rubin, 1977, p. 6). For any pair $(\Theta^{'}, \Theta)$ in Ω x Ω,

$$H(\Theta'|\Theta) \le H(\Theta|\Theta) \tag{3.3}$$

The equality occurs if and only if $k(X \mid Y, \Theta^{'}) = k(X \mid Y, \Theta)$ almost everywhere $\blacksquare$

Following is a proof of lemma 3.1 as well as equation 3.3. The log-likelihood function $L(\Theta^{'})$ is re-written as follows:

$$L(\Theta') = \log\left(\int_{\varphi^{-1}(Y)} f(X|\Theta')\mathrm{d}X\right) = \log\left(\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\frac{f(X|\Theta')}{k(X|Y,\Theta)}\mathrm{d}X\right)$$

Due to

$$\int_{\varphi^{-1}(Y)} k(X|Y,\Theta')\mathrm{d}X = 1$$

By applying Jensen's inequality (Sean, 2009, pp. 3-4) with concavity of logarithm function,

$$\log\left(\int_x u(x)v(x)\mathrm{d}x\right) \ge \int_x u(x)\log\big(v(x)\big)\mathrm{d}x$$

$$\text{where } \int_x u(x)\mathrm{d}x = 1$$

Sean (Sean, 2009, p. 6) proved that:

$$L(\Theta') \ge \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\left(\frac{f(X|\Theta')}{k(X|Y,\Theta)}\right)\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\Big(\log\big(f(X|\Theta')\big) - \log\big(k(X|Y,\Theta)\big)\Big)\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(k(X|Y,\Theta')g(Y|\Theta')\big)\mathrm{d}X - \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(k(X|Y,\Theta)\big)\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\Big(\log\big(k(X|Y,\Theta')\big) + \log\big(g(Y|\Theta')\big)\Big)\mathrm{d}X - H(\Theta|\Theta)$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\Big(\log\big(k(X|Y,\Theta')\big)\Big)\mathrm{d}X + \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\Big(\log\big(g(Y|\Theta')\big)\Big)\mathrm{d}X - H(\Theta|\Theta)$$

$$= H(\Theta'|\Theta) + \log\big(g(Y|\Theta')\big) \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\mathrm{d}X - H(\Theta|\Theta)$$

$$= H(\Theta'|\Theta) + L(\Theta') - H(\Theta|\Theta)$$

It implies:

$$H(\Theta'|\Theta) \le H(\Theta|\Theta) \blacksquare$$

According to Jensen's inequality (Sean, 2009, pp. 3-4), the equality occurs if and only if $k(X \mid Y, \Theta^{'})$ is linear or $f(X \mid \Theta^{'})$ is constant. In other words, the equality occurs if and only if $k(X \mid Y, \Theta^{'}) = k(X \mid Y, \Theta)$ almost everywhere when $f(X \mid \Theta)$ is not constant.

Let $\big\{\Theta^{(t)}\big\}_{t=1}^{+\infty} = \Theta^{(1)}, \Theta^{(2)}, \dots, \Theta^{(t)}, \Theta^{(t+1)}, \dots$ be a sequence of estimates of Θ resulted from iterations of EM algorithm. Let $\Theta \to M(\Theta)$ be the mapping such that each estimation $\Theta^{(t)} \to \Theta^{(t+1)}$ at any given iteration is defined by equation 3.4 (Dempster, Laird, & Rubin, 1977, p. 7).

$$\Theta^{(t+1)} = M\big(\Theta^{(t)}\big) \tag{3.4}$$

Definition 3.1 (Dempster, Laird, & Rubin, 1977, p. 7). An iterative algorithm with mapping $M(\Theta)$ is a GEM algorithm if

$$Q(M(\Theta)|\Theta) \geq Q(\Theta|\Theta) \blacksquare \qquad (3.5)$$

Of course, specification of GEM shown in table 2.2 satisfies the definition 3.1 because $\Theta^{(t+1)}$ is a maximizer of $Q(\Theta \mid \Theta^{(t)})$ with regard to variable Θ in M-step.

$$Q\big(M(\Theta^{(t)})\big|\Theta^{(t)}\big) = Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) \geq Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big), \forall t$$

Theorem 3.1 (Dempster, Laird, & Rubin, 1977, p. 7). For every GEM algorithm

$$L\big(M(\Theta)\big) \geq L(\Theta) \text{ for all } \Theta \in \Omega \qquad (3.6)$$

Where equality occurs if and only if $Q(M(\Theta) \mid \Theta) = Q(\Theta \mid \Theta)$ and $k(X \mid Y, M(\Theta)) = k(X \mid Y, \Theta)$ almost everywhere ■

Following is the proof of theorem 3.1 (Dempster, Laird, & Rubin, 1977, p. 7):

$$L\big(M(\Theta)\big) - L(\Theta) = \big(Q(M(\Theta)|\Theta) - H(M(\Theta)|\Theta)\big) - \big(Q(\Theta|\Theta) - H(\Theta|\Theta)\big)$$
$$= \big(Q(M(\Theta)|\Theta) - Q(\Theta|\Theta)\big) + \big(H(\Theta|\Theta) - H(M(\Theta)|\Theta)\big) \geq 0\blacksquare$$

Because the equality of lemma 3.1 occurs if and only if $k(X \mid Y, \Theta') = k(X \mid Y, \Theta)$ almost everywhere and the equality of the definition 3.1 is $Q(M(\Theta) \mid \Theta) = Q(\Theta \mid \Theta)$, we deduce that the equality of theorem 3.1 occurs if and only if $Q(M(\Theta) \mid \Theta) = Q(\Theta \mid \Theta)$ and $k(X \mid Y, M(\Theta)) = k(X \mid Y, \Theta)$ almost everywhere. It is easy to draw corollary 3.1 and corollary 3.2 from definition 3.1 and theorem 3.1.

Corollary 3.1 (Dempster, Laird, & Rubin, 1977). Suppose for some $\Theta^* \in \Omega$, $L(\Theta^*) \geq L(\Theta)$ for all $\Theta \in \Omega$ then for every GEM algorithm:

  (a) $L(M(\Theta^*)) = L(\Theta^*)$
  (b) $Q(M(\Theta^*) \mid \Theta^*) = Q(\Theta^* \mid \Theta^*)$
  (c) $k(X \mid Y, M(\Theta^*)) = k(X \mid Y, \Theta^*)$ ■

Proof. From theorem 3.1 and the assumption of corollary 3.1, we have:

$$\begin{cases} L\big(M(\Theta)\big) \geq L(\Theta) \text{ for all } \Theta \in \Omega \\ L(\Theta^*) \geq L(\Theta) \text{ for all } \Theta \in \Omega \end{cases}$$

This implies:

$$\begin{cases} L\big(M(\Theta^*)\big) \geq L(\Theta^*) \\ L\big(M(\Theta^*)\big) \leq L(\Theta^*) \end{cases}$$

As a result,

$$L\big(M(\Theta^*)\big) = L\big(M(\Theta^*)\big)$$

From theorem 3.1, we also have:

$$Q(M(\Theta^*)|\Theta^*) = Q(\Theta^*|\Theta^*)$$
$$k\big(X\big|Y, M(\Theta^*)\big) = k(X|Y, \Theta^*) \quad\blacksquare$$

Corollary 3.2 (Dempster, Laird, & Rubin, 1977). If for some $\Theta^* \in \Omega$, $L(\Theta^*) > L(\Theta)$ for all $\Theta \in \Omega$ such that $\Theta \neq \Theta^*$, then for every GEM algorithm:

$$M(\Theta^*) = \Theta^* \ \blacksquare$$

Proof. From corollary 3.1 and the assumption of corollary 3.2, we have:

$$\begin{cases} L\big(M(\Theta^*)\big) = L(\Theta^*) \\ L(\Theta^*) > L(\Theta) \text{ for all } \Theta \in \Omega \text{ and } \Theta \neq \Theta^* \end{cases}$$

If $M(\Theta^*) \neq \Theta^*$, there is a contradiction $L(M(\Theta^*)) = L(\Theta^*) > L(M(\Theta^*))$. Therefore, we have $M(\Theta^*) = \Theta^*$ ■

Theorem 3.2 (Dempster, Laird, & Rubin, 1977, p. 7). Suppose $\big\{\Theta^{(t)}\big\}_{t=1}^{+\infty}$ is the sequence of estimates resulted from GEM algorithm such that:

  (1) The sequence $\big\{L\big(\Theta^{(t)}\big)\big\}_{t=1}^{+\infty} = L\big(\Theta^{(1)}\big), L\big(\Theta^{(2)}\big), \dots, L\big(\Theta^{(t)}\big), \dots$ is bounded above, and
  (2) $Q(\Theta^{(t+1)} \mid \Theta^{(t)}) - Q(\Theta^{(t)} \mid \Theta^{(t)}) \geq \xi(\Theta^{(t+1)} - \Theta^{(t)})^T(\Theta^{(t+1)} - \Theta^{(t)})$ for some scalar $\xi > 0$ and all t.

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Then the sequence $\left\{\Theta^{(t)}\right\}_{t=1}^{+\infty}$ converges to some Θ^* in the closure of Ω ∎

Proof. The sequence $\left\{L\left(\Theta^{(t)}\right)\right\}_{t=1}^{+\infty}$ is non-decreasing according to theorem 3.1 and is bounded above according to the assumption 1 of theorem 3.2 and hence, the sequence $\left\{L\left(\Theta^{(t)}\right)\right\}_{t=1}^{+\infty}$ converges to some $L^* < +\infty$. According to Cauchy criterion (Dinh, Pham, Nguyen, & Ta, 2000, p. 34), for all $\varepsilon > 0$, there exists a $t(\varepsilon)$ such that, for all $t \geq t(\varepsilon)$ and all $v \geq 1$:

$$L\left(\Theta^{(t+v)}\right) - L\left(\Theta^{(t)}\right) = \sum_{i=1}^{v} \left(L\left(\Theta^{(t+i)}\right) - L\left(\Theta^{(t+i-1)}\right) \right) < \varepsilon$$

By applying equations 3.2 and 3.3, for all $i \geq 1$, we obtain:

$Q\left(\Theta^{(t+i)}\big|\Theta^{(t+i-1)}\right) - Q\left(\Theta^{(t+i-1)}\big|\Theta^{(t+i-1)}\right)$

$= L\left(\Theta^{(t+i)}\right) + H\left(\Theta^{(t+i)}\big|\Theta^{(t+i-1)}\right) - Q\left(\Theta^{(t+i-1)}\big|\Theta^{(t+i-1)}\right)$

$\leq L\left(\Theta^{(t+i)}\right) + H\left(\Theta^{(t+i-1)}\big|\Theta^{(t+i-1)}\right) - Q\left(\Theta^{(t+i-1)}\big|\Theta^{(t+i-1)}\right)$

$= L\left(\Theta^{(t+i)}\right) - L\left(\Theta^{(t+i-1)}\right)$

(Due to $L(\Theta^{(t+i-1)}) = Q(\Theta^{(t+i-1)} \mid \Theta^{(t+i-1)}) - H(\Theta^{(t+i-1)} \mid \Theta^{(t+i-1)})$ according to equation 3.2)

It implies

$$\sum_{i=1}^{v} \left(Q\left(\Theta^{(t+i)}\big|\Theta^{(t+i-1)}\right) - Q\left(\Theta^{(t+i-1)}\big|\Theta^{(t+i-1)}\right) \right) < \sum_{i=1}^{v} \left(L\left(\Theta^{(t+i)}\right) - L\left(\Theta^{(t+i-1)}\right) \right)$$

$$= L\left(\Theta^{(t+v)}\right) - L\left(\Theta^{(t)}\right) < \varepsilon$$

By applying v times the assumption 2 of theorem 3.2, we obtain:

$$\varepsilon > \sum_{i=1}^{v} \left(Q\left(\Theta^{(t+i)}\big|\Theta^{(t+i-1)}\right) - Q\left(\Theta^{(t+i-1)}\big|\Theta^{(t+i-1)}\right) \right)$$

$$\geq \xi \sum_{i=1}^{v} \left(\Theta^{(t+i)} - \Theta^{(t+i-1)}\right)^{T}\left(\Theta^{(t+i)} - \Theta^{(t+i-1)}\right)$$

It means that

$$\sum_{i=1}^{v} \left|\Theta^{(t+i)} - \Theta^{(t+i-1)}\right|^{2} < \varepsilon/\xi$$

Where,

$$\left|\Theta^{(t+i)} - \Theta^{(t+i-1)}\right|^{2} = \left(\Theta^{(t+i)} - \Theta^{(t+i-1)}\right)^{T}\left(\Theta^{(t+i)} - \Theta^{(t+i-1)}\right)$$

Notation |.| denotes length of vector and so $|\Theta^{(t+i)} - \Theta^{(t+i-1)}|$ is distance between $\Theta^{(t+i)}$ and $\Theta^{(t+i-1)}$. Applying triangular inequality, for any $\varepsilon > 0$, for all $t \geq t(\varepsilon)$ and all $v \geq 1$, we have:

$$\left|\Theta^{(t+v)} - \Theta^{(t)}\right|^{2} \leq \sum_{i=1}^{v} \left|\Theta^{(t+i)} - \Theta^{(t+i-1)}\right|^{2} < \varepsilon/\xi$$

According to Cauchy criterion, the sequence $\left\{\Theta^{(t)}\right\}_{t=1}^{+\infty}$ converges to some Θ^* in the closure of Ω.

Theorem 3.1 indicates that $L(\Theta)$ is non-decreasing on every iteration of GEM algorithm and is strictly increasing on any iteration such that $Q(\Theta^{(t+1)} \mid \Theta^{(t)}) > Q(\Theta^{(t)} \mid \Theta^{(t)})$. The corollaries 3.1 and 3.2 indicate that the optimal estimate is a fixed point of GEM algorithm. Theorem 3.2 points out convergence condition of GEM algorithm. However, there is still no assertion of convergence yet and so we need mathematical tools of derivative and differential to prove convergence of GEM. We assume that $Q(\Theta' \mid \Theta)$, $L(\Theta)$, $H(\Theta' \mid \Theta)$, and $M(\Theta)$ are smooth enough. As a convention for derivatives of bivariate function, let D^{ij} denote as the derivative (differential) by taking i^{th}-order partial derivative (differential) with regard to first variable and then, taking j^{th}-order partial derivative (differential) with regard to second variable. If $i = 0$ (j

= 0) then, there is no partial derivative with regard to first variable (second variable). For example, following is an example of how to calculate the derivative $D^{11}Q(\Theta^{(t)} | \Theta^{(t+1)})$.

- Firstly, we determine $D^{11}Q(\Theta'|\Theta) = \dfrac{\partial Q(\Theta'|\Theta)}{\partial\Theta'\partial\Theta}$

- Secondly, we substitute $\Theta^{(t)}$ and $\Theta^{(t+1)}$) for such $D^{11}Q(\Theta' | \Theta)$ to obtain $D^{11}Q(\Theta^{(t)} | \Theta^{(t+1)})$.

Equation 3.1 shows some derivatives (differentials) of $Q(\Theta' | \Theta)$, $H(\Theta' | \Theta)$, $L(\Theta)$, and $M(\Theta)$.

$$
\begin{aligned}
D^{10}Q(\Theta'|\Theta) &= \frac{\partial Q(\Theta'|\Theta)}{\partial\Theta'} \\[6pt]
D^{11}Q(\Theta'|\Theta) &= \frac{\partial Q(\Theta'|\Theta)}{\partial\Theta'\partial\Theta} \\[6pt]
D^{20}Q(\Theta'|\Theta) &= \frac{\partial^2 Q(\Theta'|\Theta)}{\partial(\Theta')^2} \\[6pt]
D^{10}H(\Theta'|\Theta) &= \frac{\partial H(\Theta'|\Theta)}{\partial\Theta'} \\[6pt]
D^{11}H(\Theta'|\Theta) &= \frac{\partial H(\Theta'|\Theta)}{\partial\Theta'\partial\Theta} \\[6pt]
D^{20}H(\Theta'|\Theta) &= \frac{\partial^2 H(\Theta'|\Theta)}{\partial(\Theta')^2} \\[6pt]
DL(\Theta) &= \frac{\mathrm{d}L(\Theta)}{\mathrm{d}\Theta} \\[6pt]
D^2L(\Theta) &= \frac{\mathrm{d}^2 L(\Theta)}{\mathrm{d}\Theta^2} \\[6pt]
DM(\Theta) &= \frac{\mathrm{d}M(\Theta)}{\mathrm{d}\Theta}
\end{aligned}
$$

Table 3.1. Some differentials of $Q(\Theta' | \Theta)$, $H(\Theta' | \Theta)$, $L(\Theta)$, and $M(\Theta)$

When Θ' and Θ are vectors, $D^{10}(\ldots)$ is gradient vector and $D^{20}(\ldots)$ is Hessian matrix. As a convention, let $\mathbf{0} = (0, 0,\ldots, 0)^T$ be zero vector.

Lemma 3.2 (Dempster, Laird, & Rubin, 1977, p. 8). For all Θ in Ω,

$$
D^{10}H(\Theta|\Theta) = E\left(\frac{\mathrm{d}\log\big(k(X|Y,\Theta)\big)}{\mathrm{d}\Theta}\bigg|Y,\Theta\right) = \mathbf{0}^T \tag{3.7}
$$

$$
D^{20}H(\Theta|\Theta) = -D^{11}H(\Theta|\Theta) = -V_N\left(\frac{\mathrm{d}\log\big(k(X|Y,\Theta)\big)}{\mathrm{d}\Theta}\bigg|Y,\Theta\right) \tag{3.8}
$$

$$
\begin{aligned}
V_N\left(\frac{\mathrm{d}\log\big(k(X|Y,\Theta)\big)}{\mathrm{d}\Theta}\bigg|Y,\Theta\right) &= E\left(\left(\frac{\mathrm{d}\log\big(k(X|Y,\Theta)\big)}{\mathrm{d}\Theta}\right)^2\bigg|Y,\Theta\right) \\[6pt]
&= -E\left(\frac{d^2\log\big(k(X|Y,\Theta)\big)}{\mathrm{d}(\Theta)^2}\bigg|Y,\Theta\right)
\end{aligned} \tag{3.9}
$$

$$
D^{10}Q(\Theta|\Theta) = DL(\Theta) = E\left(\frac{\mathrm{d}\log\big(f(X|\Theta)\big)}{\mathrm{d}\Theta}\bigg|Y,\Theta\right) \tag{3.10}
$$

$$
D^{20}Q(\Theta|\Theta) = D^2L(\Theta) + D^{20}H(\Theta|\Theta) = E\left(\frac{d^2\log\big(f(X|\Theta)\big)}{\mathrm{d}(\Theta)^2}\bigg|Y,\Theta\right) \tag{3.11}
$$

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$$V_N\left(\frac{\text{d}\log(f(X|\Theta))}{\text{d}\Theta}\bigg|Y,\Theta\right) = E\left(\left(\frac{\text{d}\log(f(X|\Theta))}{\text{d}\Theta}\right)^2\bigg|Y,\Theta\right) \tag{3.12}$$

$$= D^2L(\Theta) + \left(DL(\Theta)\right)^2 - D^{20}Q(\Theta|\Theta)\ \blacksquare$$

Note, $V_N(.)$ denotes non-central covariance matrix. Followings are proofs of equations 3.7, 3.8, 3.9, 3.10, 3.11, and 3.12. In fact, we have:

$$D^{10}H(\Theta'|\Theta) = \frac{\partial}{\partial\Theta'}E\big(\log(k(X|Y,\Theta'))|Y,\Theta\big) = \frac{\partial}{\partial\Theta'}\left(\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log(k(X|Y,\Theta'))\text{d}X\right)$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\frac{\text{d}\log(k(X|Y,\Theta'))}{\text{d}\Theta'}\text{d}X = E\left(\frac{\text{d}\log(k(X|Y,\Theta'))}{\text{d}\Theta'}\bigg|Y,\Theta\right) =$$

$$= \int_{\varphi^{-1}(Y)} \frac{k(X|Y,\Theta)}{k(X|Y,\Theta')}\frac{\text{d}\big(k(X|Y,\Theta')\big)}{\text{d}\Theta'}\text{d}X$$

It implies:

$$D^{10}H(\Theta|\Theta) = \int_{\varphi^{-1}(Y)} \frac{k(X|Y,\Theta)}{k(X|Y,\Theta)}\frac{\text{d}\big(k(X|Y,\Theta)\big)}{\text{d}\Theta}\text{d}X = \frac{\text{d}}{\text{d}\Theta}\left(\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\text{d}X\right) = \frac{\text{d}}{\text{d}\Theta}(1)$$

$$= \mathbf{0}^T$$

We also have:

$$D^{11}H(\Theta'|\Theta) = \frac{\partial D^{10}H(\Theta'|\Theta)}{\partial\Theta} = \int_{\varphi^{-1}(Y)} \frac{1}{k(X|Y,\Theta')}\frac{\text{d}k(X|Y,\Theta)}{\text{d}\Theta}\frac{\text{d}k(X|Y,\Theta')}{\text{d}\Theta'}\text{d}X$$

It implies:

$$D^{11}H(\Theta|\Theta) = \int_{\varphi^{-1}(Y)} \frac{1}{k(X|Y,\Theta)}\frac{\text{d}k(X|Y,\Theta)}{\text{d}\Theta}\frac{\text{d}k(X|Y,\Theta)}{\text{d}\Theta}\text{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\left(\frac{1}{k(X|Y,\Theta)}\frac{\text{d}k(X|Y,\Theta)}{\text{d}\Theta}\right)^2\text{d}X = V_N\left(\frac{\text{d}\log(k(X|Y,\Theta))}{\text{d}\Theta}\bigg|Y,\Theta\right)$$

We also have:

$$D^{20}H(\Theta'|\Theta) = \frac{\partial D^{10}H(\Theta'|\Theta)}{\partial\Theta'} = E\left(\frac{\text{d}^2\log(k(X|Y,\Theta'))}{\text{d}(\Theta')^2}\bigg|Y,\Theta\right)$$

$$= -\int_{\varphi^{-1}(Y)} \frac{k(X|Y,\Theta)}{\big(k(X|Y,\Theta')\big)^2}\left(\frac{\text{d}k(X|Y,\Theta')}{\text{d}\Theta'}\right)^2\text{d}X = -E\left(\left(\frac{\text{d}\log(k(X|Y,\Theta'))}{\text{d}\Theta}\right)^2\bigg|Y,\Theta\right)$$

It implies:

$$D^{20}H(\Theta|\Theta) = -\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\left(\frac{1}{k(X|Y,\Theta)}\frac{\text{d}k(X|Y,\Theta)}{\text{d}\Theta}\right)^2\text{d}X$$

$$= -V_N\left(\frac{\text{d}\log(k(X|Y,\Theta))}{\text{d}\Theta}\bigg|Y,\Theta\right)$$

From equation 3.2, we have:

$$D^{20}Q(\Theta'|\Theta) = D^2L(\Theta') + D^{20}H(\Theta'|\Theta)$$

We also have:

$$D^{10}Q(\Theta'|\Theta) = \frac{\partial}{\partial\Theta'}\left(\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log(f(X|\Theta'))\mathrm{d}X\right)$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\frac{\mathrm{d}\log(f(X|\Theta'))}{\mathrm{d}\Theta'}\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\frac{\mathrm{d}\log(f(X|\Theta'))}{\mathrm{d}\Theta'}\mathrm{d}X = E\left(\frac{\mathrm{d}\log(f(X|\Theta'))}{\mathrm{d}\Theta'}\bigg|Y,\Theta\right)$$

$$= \int_{\varphi^{-1}(Y)} \frac{k(X|Y,\Theta)}{f(X|\Theta')}\frac{\mathrm{d}f(X|\Theta')}{\mathrm{d}\Theta'}\mathrm{d}X$$

It implies:

$$D^{10}Q(\Theta|\Theta) = \int_{\varphi^{-1}(Y)} \frac{k(X|Y,\Theta)}{f(X|\Theta)}\frac{\mathrm{d}f(X|\Theta)}{\mathrm{d}\Theta}\mathrm{d}X = \int_{\varphi^{-1}(Y)} \frac{1}{g(Y|\Theta)}\frac{\mathrm{d}f(X|\Theta)}{\mathrm{d}\Theta}\mathrm{d}X$$

$$= \frac{1}{g(Y|\Theta)}\int_{\varphi^{-1}(Y)} \frac{\mathrm{d}f(X|\Theta)}{\mathrm{d}\Theta}\mathrm{d}X = \frac{1}{g(Y|\Theta)}\frac{\mathrm{d}}{\mathrm{d}\Theta}\left(\int_{\varphi^{-1}(Y)} f(X|\Theta)\mathrm{d}X\right)$$

$$= \frac{1}{g(Y|\Theta)}\frac{\mathrm{d}g(Y|\Theta)}{\mathrm{d}\Theta} = \frac{\mathrm{d}\log(g(Y|\Theta))}{\mathrm{d}\Theta} = DL(\Theta)$$

We have:

$$D^{20}Q(\Theta'|\Theta) = \frac{\partial D^{10}Q(\Theta'|\Theta)}{\partial\Theta'} = \frac{\partial}{\partial\Theta'}\left(\int_{\varphi^{-1}(Y)} \frac{k(X|Y,\Theta)}{f(X|\Theta')}\frac{\mathrm{d}f(X|\Theta')}{\mathrm{d}\Theta'}\mathrm{d}X\right)$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\frac{\mathrm{d}}{\mathrm{d}\Theta'}\left(\frac{\mathrm{d}f(X|\Theta')/\mathrm{d}\Theta'}{f(X|\Theta')}\right)\mathrm{d}X = E\left(\frac{\mathrm{d}^2\log(f(X|\Theta'))}{\mathrm{d}(\Theta')^2}\bigg|Y,\Theta\right)$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\left((\mathrm{d}^2 f(X|\Theta')/\mathrm{d}(\Theta')^2)f(X|\Theta') - (\mathrm{d}f(X|\Theta')/\mathrm{d}\Theta')^2\right)/(f(X|\Theta'))^2\,\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\frac{(\mathrm{d}^2 f(X|\Theta')/\mathrm{d}(\Theta')^2)}{f(X|\Theta')}\mathrm{d}X - \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\left(\frac{\mathrm{d}f(X|\Theta')/\mathrm{d}\Theta'}{f(X|\Theta')}\right)^2\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\frac{(\mathrm{d}^2 f(X|\Theta')/\mathrm{d}(\Theta')^2)}{f(X|\Theta')}\mathrm{d}X - V_N\left(\frac{\mathrm{d}\log(f(X|\Theta'))}{\mathrm{d}\Theta'}\bigg|Y,\Theta\right)$$

It implies:

$$D^{20}Q(\Theta|\Theta) = \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\frac{(\mathrm{d}^2 f(X|\Theta)/\mathrm{d}(\Theta)^2)}{f(X|\Theta)}\mathrm{d}X - V_N\left(\frac{\mathrm{d}\log(f(X|\Theta))}{\mathrm{d}\Theta}\bigg|Y,\Theta\right)$$

$$= \frac{1}{g(Y|\Theta)}\int_{\varphi^{-1}(Y)} \frac{\mathrm{d}^2 f(X|\Theta)}{\mathrm{d}(\Theta)^2}\mathrm{d}X - V_N\left(\frac{\mathrm{d}\log(f(X|\Theta))}{\mathrm{d}\Theta}\bigg|Y,\Theta\right)$$

$$= \frac{1}{g(Y|\Theta)}\frac{\mathrm{d}^2}{\mathrm{d}(\Theta)^2}\left(\int_{\varphi^{-1}(Y)} \frac{f(X|\Theta)}{\mathrm{d}\Theta}\mathrm{d}X\right) - V_N\left(\frac{\mathrm{d}\log(f(X|\Theta))}{\mathrm{d}\Theta}\bigg|Y,\Theta\right)$$

$$= \frac{1}{g(Y|\Theta)}\frac{\mathrm{d}^2 g(Y|\Theta)}{\mathrm{d}(\Theta)^2} - V_N\left(\frac{\mathrm{d}\log(f(X|\Theta))}{\mathrm{d}\Theta}\bigg|Y,\Theta\right)$$

Due to:

$$D^2 L(\Theta) = \frac{\mathrm{d}^2 \log\big(g(Y|\Theta)\big)}{\mathrm{d}(\Theta)^2} = \frac{1}{g(Y|\Theta)}\frac{\mathrm{d}^2 g(Y|\Theta)}{\mathrm{d}(\Theta)^2} - \big(DL(\Theta)\big)^2$$

We have:

$$D^{20} Q(\Theta|\Theta) = D^2 L(\Theta) + \big(DL(\Theta)\big)^2 - V_N\left(\frac{\mathrm{d}\log\big(f(X|\Theta)\big)}{\mathrm{d}\Theta}\bigg|Y,\Theta\right) \blacksquare$$

Lemma 3.3 (Dempster, Laird, & Rubin, 1977, p. 9). If $f(X \mid \Theta)$ and $k(X \mid Y, \Theta)$ belong to exponential family, for all Θ in Ω, we have:

$$D^{10} H(\Theta'|\Theta) = E(\tau(X)|Y,\Theta) - E(\tau(X)|Y,\Theta') \tag{3.13}$$

$$D^{20} H(\Theta'|\Theta) = -V(\tau(X)|Y,\Theta') \tag{3.14}$$

$$D^{10} Q(\Theta'|\Theta) = E(\tau(X)|\Theta) - E(\tau(X)|\Theta') \tag{3.15}$$

$$D^{20} Q(\Theta'|\Theta) = -V(\tau(X)|\Theta') \blacksquare \tag{3.16}$$

Proof. If $f(X \mid \Theta')$ and $k(X \mid Y, \Theta')$ belong to exponential family, from table 1.1 we have:

$$\frac{\mathrm{d}\log\big(f(Y|\Theta')\big)}{\mathrm{d}\Theta'} = \frac{\mathrm{d}}{\mathrm{d}\Theta'}\big(b(X)\exp\big((\Theta')^T\tau(X)\big)/a(\Theta')\big) = \tau(X) - \log'\big(a(\Theta')\big)$$
$$= \tau(X) - E(\tau(X)|\Theta')$$

And,

$$\frac{\mathrm{d}^2\log\big(f(Y|\Theta')\big)}{\mathrm{d}(\Theta')^2} = \frac{\mathrm{d}}{\mathrm{d}(\Theta')^2}\big(b(X)\exp\big((\Theta')^T\tau(X)\big)/a(\Theta')\big) = -\log''\big(a(\Theta')\big) = -V(\tau(X)|\Theta')$$

And,

$$\frac{\mathrm{d}\log\big(k(Y|\Theta')\big)}{\mathrm{d}\Theta'} = \frac{\mathrm{d}}{\mathrm{d}\Theta'}\big(b(X)\exp\big((\Theta')^T\tau(X)\big)/a(\Theta'|Y)\big) = \tau(X) - \log'(a(\Theta')|Y)$$
$$= \tau(X) - E(\tau(X)|Y,\Theta')$$

And,

$$\frac{\mathrm{d}^2\log\big(k(X|Y,\Theta')\big)}{\mathrm{d}(\Theta')^2} = \frac{\mathrm{d}}{\mathrm{d}(\Theta')^2}\big(b(X)\exp\big((\Theta')^T\tau(X)\big)/a(\Theta'|Y)\big) = -\log''\big(a(\Theta'|Y)\big)$$
$$= -V(\tau(X)|Y,\Theta')$$

Hence,

$$D^{10} H(\Theta'|\Theta) = \frac{\partial}{\partial\Theta'}\left(\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(k(X|Y,\Theta')\big)\mathrm{d}X\right)$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\frac{\mathrm{d}\log\big(k(X|Y,\Theta')\big)}{\mathrm{d}\Theta'}\mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\tau(X)\mathrm{d}X - \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)E(\tau(X)|Y,\Theta')\mathrm{d}X$$

$$= E(\tau(X)|Y,\Theta) - E(\tau(X)|Y,\Theta')\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\mathrm{d}X = E(\tau(X)|Y,\Theta) - E(\tau(X)|Y,\Theta')$$

We have:

$$D^{20} H(\Theta'|\Theta) = \frac{\partial^2}{\partial(\Theta')^2}\left(\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(k(X|Y,\Theta')\big)\mathrm{d}X\right)$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta) \frac{\mathrm{d}^2\log\big(k(X|Y,\Theta')\big)}{\mathrm{d}(\Theta')^2} \mathrm{d}X = - \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log''(a(\Theta')|Y)\mathrm{d}X$$

$$= -\log''(a(\Theta')|Y) \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\mathrm{d}X = -\log''(a(\Theta')|Y) = -V(\tau(X)|Y,\Theta')$$

We have:

$$D^{10}Q(\Theta'|\Theta) = \frac{\partial}{\partial\Theta'}\left(\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(f(X|\Theta')\big)\mathrm{d}X \right)$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta) \frac{\mathrm{d}\log\big(f(X|\Theta')\big)}{\mathrm{d}\Theta'} \mathrm{d}X$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\tau(X)\mathrm{d}X - \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)E(\tau(X)|\Theta)\mathrm{d}X$$

$$= E(\tau(X)|\Theta) - E(\tau(X)|\Theta') \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\mathrm{d}X = E(\tau(X)|\Theta) - E(\tau(X)|\Theta')$$

We have:

$$D^{20}Q(\Theta'|\Theta) = \frac{\partial^2}{\partial(\Theta')^2}\left(\int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log\big(f(X|\Theta')\big)\mathrm{d}X \right)$$

$$= \int_{\varphi^{-1}(Y)} k(X|Y,\Theta) \frac{\mathrm{d}^2\log\big(f(X|\Theta')\big)}{\mathrm{d}(\Theta')^2} \mathrm{d}X = - \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\log''\big(a(\Theta')\big)\mathrm{d}X$$

$$= -\log''\big(a(\Theta')\big) \int_{\varphi^{-1}(Y)} k(X|Y,\Theta)\mathrm{d}X = -\log''\big(a(\Theta')\big) = -V(\tau(X)|\Theta') \blacksquare$$

Theorem 3.3 (Dempster, Laird, & Rubin, 1977, p. 8). Suppose the sequence $\big\{\Theta^{(t)}\big\}_{t=1}^{+\infty}$ is an instance of GEM algorithm such that

$$D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) = \mathbf{0}^T$$

Then for all t, there exists a $\Theta_0^{(t+1)}$ on the line segment joining $\Theta^{(t)}$ and $\Theta^{(t+1)}$ such that

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) = -\big(\Theta^{(t+1)} - \Theta^{(t)}\big)^T D^{20}Q\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big)\big(\Theta^{(t+1)} - \Theta^{(t)}\big)$$

Furthermore, if $D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})$ is negative definite, and the sequence $\big\{L\big(\Theta^{(t)}\big)\big\}_{t=1}^{+\infty}$ is bounded above then, the sequence $\big\{\Theta^{(t)}\big\}_{t=1}^{+\infty}$ converges to some Θ^* in the closure of Ω ∎

Note, if Θ is a scalar parameter, $D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})$ degrades as a scalar and the concept "negative definite" becomes "negative" simply. Following is a proof of theorem 3.3.

Proof. Second-order Taylor series expending for $Q(\Theta \mid \Theta^{(t)})$ at $\Theta = \Theta^{(t+1)}$ to obtain:

$$Q\big(\Theta|\Theta^{(t)}\big) = Q\big(\Theta^{(t+1)}|\Theta^{(t)}\big) + D^{10}Q\big(\Theta^{(t+1)}|\Theta^{(t)}\big)\big(\Theta - \Theta^{(t+1)}\big)$$
$$+ \big(\Theta - \Theta^{(t+1)}\big)^T D^{20}Q\big(\Theta_0^{(t+1)}|\Theta^{(t)}\big)\big(\Theta - \Theta^{(t+1)}\big)$$

$$= Q\big(\Theta^{(t+1)}|\Theta^{(t)}\big) + \big(\Theta - \Theta^{(t+1)}\big)^T D^{20}Q\big(\Theta_0^{(t+1)}|\Theta^{(t)}\big)\big(\Theta - \Theta^{(t+1)}\big)$$
$$\text{(due to } D^{10}Q\big(\Theta^{(t+1)}|\Theta^{(t)}\big) = \mathbf{0}^T\text{)}$$

Where $\Theta_0^{(t+1)}$ is on the line segment joining Θ and $\Theta^{(t+1)}$. Let $\Theta = \Theta^{(t)}$, we have:

$$Q\big(\Theta^{(t+1)}|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}|\Theta^{(t)}\big) = -\big(\Theta^{(t+1)} - \Theta^{(t)}\big)^T D^{20}Q\big(\Theta_0^{(t+1)}|\Theta^{(t)}\big)\big(\Theta^{(t+1)} - \Theta^{(t)}\big)$$

If $D^{20}Q(\Theta^{(t+1)} \mid \Theta^{(t)})$ is negative definite then,

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) = -\big(\Theta^{(t+1)} - \Theta^{(t)}\big)^T D^{20}Q\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big)\big(\Theta^{(t+1)} - \Theta^{(t)}\big) > 0$$

Whereas,

$$\big(\Theta^{(t+1)} - \Theta^{(t)}\big)^T\big(\Theta^{(t+1)} - \Theta^{(t)}\big) \geq 0$$

So there exists some $\xi > 0$ such that

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) \geq \xi\big(\Theta^{(t+1)} - \Theta^{(t)}\big)^T\big(\Theta^{(t+1)} - \Theta^{(t)}\big)$$

In other words, the assumption 2 of theorem 3.2 is satisfied and hence, the sequence $\big\{\Theta^{(t)}\big\}_{t=1}^{+\infty}$ converges to some Θ^* in the closure of Ω if the sequence $\big\{L\big(\Theta^{(t)}\big)\big\}_{t=1}^{+\infty}$ is bounded above ∎

Theorem 3.4 (Dempster, Laird, & Rubin, 1977, p. 9). Suppose the sequence $\big\{\Theta^{(t)}\big\}_{t=1}^{+\infty}$ is an instance of GEM algorithm such that

(1) The sequence $\big\{\Theta^{(t)}\big\}_{t=1}^{+\infty}$ converges to Θ^* in the closure of Ω.
(2) $D^{10}Q(\Theta^{(t+1)} \mid \Theta^{(t)}) = \mathbf{0}^T$ for all t.
(3) $D^{20}Q(\Theta^{(t+1)} \mid \Theta^{(t)})$ is negative definite for all t.

Then $DL(\Theta^*) = \mathbf{0}^T$, $D^{20}Q(\Theta^* \mid \Theta^*)$ is negative definite, and

$$DM(\Theta^*) = D^{20}H(\Theta^*|\Theta^*)\big(D^{20}Q(\Theta^*|\Theta^*)\big)^{-1} \quad ■ \qquad (3.17)$$

The notation "$^{-1}$" denotes inverse of matrix. Note, $DM(\Theta^*)$ is differential of $M(\Theta)$ at $\Theta = \Theta^*$, which implies convergence of GEM algorithm. Followings are proofs of theorem 3.4.

From equation 3.2, we have:

$$DL\big(\Theta^{(t+1)}\big) = D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - D^{10}H\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) = -D^{10}H\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big)$$
$$\big(\text{Due to } D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) = \mathbf{0}^T\big)$$

When t approaches $+\infty$ such that $\Theta^{(t)} = \Theta^{(t+1)} = \Theta^*$ then, $D^{10}H(\Theta^* \mid \Theta^*)$ is zero according to equation 3.7 and so we have:

$$DL(\Theta^*) = \mathbf{0}^T$$

Of course, $D^{20}Q(\Theta^* \mid \Theta^*)$ is negative definite because $D^{20}Q(\Theta^{(t+1)} \mid \Theta^{(t)})$ is negative definite, when t approaches $+\infty$ such that $\Theta^{(t)} = \Theta^{(t+1)} = \Theta^*$.

By first-order Taylor series expansion for $D^{10}Q(\Theta_2 \mid \Theta_1)$ as a function of Θ_1 at $\Theta_1 = \Theta^*$ and as a function of Θ_2 at $\Theta_2 = \Theta^*$, respectively, we have:

$$D^{10}Q(\Theta_2|\Theta_1) = D^{10}Q(\Theta_2|\Theta^*) + (\Theta_1 - \Theta^*)^T D^{11}Q(\Theta_2|\Theta^*) + R_1(\Theta_1)$$
$$D^{10}Q(\Theta_2|\Theta_1) = D^{10}Q(\Theta^*|\Theta_1) + (\Theta_2 - \Theta^*)^T D^{20}Q(\Theta^*|\Theta_1) + R_2(\Theta_2)$$

Where $R_1(\Theta_1)$ and $R_2(\Theta_2)$ are remainders. By summing such two series, we have:

$$2D^{10}Q(\Theta_2|\Theta_1)$$
$$= D^{10}Q(\Theta_2|\Theta^*) + D^{10}Q(\Theta^*|\Theta_1) + (\Theta_1 - \Theta^*)^T D^{11}Q(\Theta_2|\Theta^*)$$
$$+ (\Theta_2 - \Theta^*)^T D^{20}Q(\Theta^*|\Theta_1) + R_1(\Theta_1) + R_2(\Theta_2)$$

By substituting $\Theta_1 = \Theta^{(t)}$ and $\Theta_2 = \Theta^{(t+1)}$, we have:

$$2D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big)$$
$$= D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^*\big) + D^{10}Q\big(\Theta^*\big|\Theta^{(t)}\big) + \big(\Theta^{(t)} - \Theta^*\big)^T D^{11}Q\big(\Theta^{(t+1)}\big|\Theta^*\big)$$
$$+ \big(\Theta^{(t+1)} - \Theta^*\big)^T D^{20}Q\big(\Theta^*\big|\Theta^{(t)}\big) + R_1\big(\Theta^{(t)}\big) + R_2\big(\Theta^{(t+1)}\big)$$

It implies:

$$\big(M\big(\Theta^{(t)}\big) - M(\Theta^*)\big)^T = \big(\Theta^{(t+1)} - \Theta^*\big)^T$$
$$= -\big(\Theta^{(t)} - \Theta^*\big)^T D^{11}Q\big(\Theta^{(t+1)}\big|\Theta^*\big)\big(D^{20}Q\big(\Theta^*\big|\Theta^{(t)}\big)\big)^{-1}$$
$$- \big(D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^*\big) + D^{10}Q\big(\Theta^*\big|\Theta^{(t)}\big)\big)\big(D^{20}Q\big(\Theta^*\big|\Theta^{(t)}\big)\big)^{-1}$$
$$- \big(R_1\big(\Theta^{(t)}\big) + R_2\big(\Theta^{(t+1)}\big)\big)\big(D^{20}Q\big(\Theta^*\big|\Theta^{(t)}\big)\big)^{-1}$$

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Let t approach $+\infty$ such that $\Theta^{(t)} = \Theta^{(t+1)} = \Theta^*$, we obtain $DM(\Theta^*)$ as differential of $M(\Theta)$ at Θ^* as follows:

$$DM(\Theta^*) = -D^{11}Q(\Theta^*|\Theta^*)\big(D^{20}Q(\Theta^*|\Theta^*)\big)^{-1} \qquad (3.18)$$

Due to, when t approaches $+\infty$, we have:

$$D^{11}Q\big(\Theta^{(t+1)}\big|\Theta^*\big) = D^{11}Q(\Theta^*|\Theta^*)$$
$$D^{20}Q\big(\Theta^*\big|\Theta^{(t)}\big) = D^{20}Q(\Theta^*|\Theta^*)$$
$$D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^*\big) = D^{10}Q(\Theta^*|\Theta^*) = \mathbf{0}^T$$
$$D^{10}Q\big(\Theta^*\big|\Theta^{(t)}\big) = D^{10}Q(\Theta^*|\Theta^*) = \mathbf{0}^T$$
$$\lim_{t\to+\infty} R_1\big(\Theta^{(t)}\big) = \lim_{\Theta^{(t)}\to\Theta^*} R_1\big(\Theta^{(t)}\big) = 0$$
$$\lim_{t\to+\infty} R_2\big(\Theta^{(t+1)}\big) = \lim_{\Theta^{(t+1)}\to\Theta^*} R_2\big(\Theta^{(t+1)}\big) = 0$$

The derivative $D^{11}Q(\Theta^{'}\,|\,\Theta)$ is expended as follows:

$$D^{11}Q(\Theta'|\Theta) = DL(\Theta') + D^{11}H(\Theta'|\Theta)$$

It implies:

$D^{11}Q(\Theta^*|\Theta^*) = DL(\Theta^*) + D^{11}H(\Theta^*|\Theta^*)$
$= 0 + D^{11}H(\Theta^*|\Theta^*)$

(Due to theorem 3.4)

$= -D^{20}H(\Theta^*|\Theta^*)$

(Due to equation 3.8)

Therefore, equation 3.18 becomes equation 3.17.

$$DM(\Theta^*) = D^{20}H(\Theta^*|\Theta^*)\big(D^{20}Q(\Theta^*|\Theta^*)\big)^{-1} \blacksquare$$

Finally, theorem 3.4 is proved. By combination of theorems 3.2 and 3.4, corollary 3.3 is a criterion of convergence of GEM.

Corollary 3.3. If an algorithm satisfies three following assumptions:

    (1) $Q(M(\Theta^{(t)})\,|\,\Theta^{(t)}) > Q(\Theta^{(t)}\,|\,\Theta^{(t)})$ for all t.

    (2) The sequence $\big\{L\big(\Theta^{(t)}\big)\big\}_{t=1}^{+\infty}$ is bounded above.

    (3) $D^{10}Q(\Theta^*\,|\,\Theta^*) = \mathbf{0}^T$ and $D^{20}Q(\Theta^*\,|\,\Theta^*)$ negative definite.

Then,

    (1) Such algorithm is an GEM and converges to a local maximizer Θ^* of $L(\Theta)$ such that $DL(\Theta^*) = \mathbf{0}^T$ and $D^2L(\Theta^*)$ negative definite.

    (2) Equation 3.17 is obtained $\blacksquare$

The assumption 1 of corollary 3.3 implies that the given algorithm is a GEM according to definition 3.1. From such assumption, we also have:

$$\begin{cases} Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) > 0 \\ \big(\Theta^{(t+1)} - \Theta^{(t)}\big)^T\big(\Theta^{(t+1)} - \Theta^{(t)}\big) \geq 0 \end{cases}$$

So there exists some $\xi > 0$ such that

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) \geq \xi\big(\Theta^{(t+1)} - \Theta^{(t)}\big)^T\big(\Theta^{(t+1)} - \Theta^{(t)}\big)$$

In other words, the assumption 2 of theorem 3.2 is satisfied and hence, the sequence $\big\{\Theta^{(t)}\big\}_{t=1}^{+\infty}$ converges to some Θ^* in the closure of Ω when the sequence $\big\{L\big(\Theta^{(t)}\big)\big\}_{t=1}^{+\infty}$ is bounded above according to the assumption 2 of corollary 3.3. From equation 3.2, we have:

$$DL\big(\Theta^{(t+1)}\big) = D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - D^{10}H\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) = -D^{10}H\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big)$$

When t approaches $+\infty$ such that $\Theta^{(t)} = \Theta^{(t+1)} = \Theta^*$ then,

$$DL(\Theta^*) = D^{10}Q(\Theta^*\,|\,\Theta^*) - D^{10}H(\Theta^*\,|\,\Theta^*)$$

$D^{10}H(\Theta^*\,|\,\Theta^*)$ is zero according to equation 3.7. Hence, along with the assumption 3 of corollary 3.3, we have:

$$DL(\Theta^*) = D^{10}Q(\Theta^* \mid \Theta^*) = \mathbf{0}^T$$

Due to $DL(\Theta^*) = 0$, we only assert here that the given algorithm converges to Θ^* as a stationary point of $L(\Theta)$. Later on, we will prove that Θ^* is a local maximizer of $L(\Theta)$ when $Q(M(\Theta^{(t)}) \mid \Theta^{(t)}) > Q(\Theta^{(t)} \mid \Theta^{(t)})$, $DL(\Theta^*) = 0$, and $D^{20}Q(\Theta^* \mid \Theta^*)$ negative definite. Due to $D^{10}Q(\Theta^* \mid \Theta^*) = \mathbf{0}^T$, we obtain equation 3.17 ∎

By default, suppose all GEM algorithms satisfy the assumptions 2 and 3 of corollary 3.3. Thus, we only check the assumption 1 to verify whether a given algorithm is a GEM which converges to local maximizer Θ^*. Note, if the assumption 1 of corollary 3.3 is replaced by "$Q(M(\Theta^{(t)}) \mid \Theta^{(t)}) \geq Q(\Theta^{(t)} \mid \Theta^{(t)})$ for all t" then, Θ^* is only asserted to be a stationary point of $L(\Theta)$ such that $DL(\Theta^*) = \mathbf{0}^T$. Wu (Wu, 1983) gave a deep research on convergence of GEM in her/his article "On the Convergence Properties of the EM Algorithm". Please read this article for more details about convergence of GEM.

Because $H(\Theta' \mid \Theta)$ and $Q(\Theta' \mid \Theta)$ are smooth enough, $D^{20}H(\Theta^* \mid \Theta^*)$ and $D^{20}Q(\Theta^* \mid \Theta^*)$ are symmetric matrices according to Schwarz's theorem (Wikipedia, Symmetry of second derivatives, 2018). Thus, $D^{20}H(\Theta^* \mid \Theta^*)$ and $D^{20}Q(\Theta^* \mid \Theta^*)$ are commutative:

$$D^{20}H(\Theta^* \mid \Theta^*)D^{20}Q(\Theta^* \mid \Theta^*) = D^{20}Q(\Theta^* \mid \Theta^*)H^{20}Q(\Theta^* \mid \Theta^*)$$

Suppose both $D^{20}H(\Theta^* \mid \Theta^*)$ and $D^{20}Q(\Theta^* \mid \Theta^*)$ are diagonalizable then, they are simultaneously diagonalizable (Wikipedia, Commuting matrices, 2017). Hence there is a (orthogonal) eigenvector matrix U such that (Wikipedia, Diagonalizable matrix, 2017) (StackExchange, 2013):

$$D^{20}H(\Theta^*|\Theta^*) = UH_e^*U^{-1}$$
$$D^{20}Q(\Theta^*|\Theta^*) = UQ_e^*U^{-1}$$

Where H_e^* and Q_e^* are eigenvalue matrices of $D^{20}H(\Theta^* \mid \Theta^*)$ and $D^{20}Q(\Theta^* \mid \Theta^*)$, respectively, according to equations 3.19 and 3.20. Of course, h_1^*, h_2^*,…, h_r^* are eigenvalues of $D^{20}H(\Theta^* \mid \Theta^*)$ whereas q_1^*, q_2^*,…, q_r^* are eigenvalues of $D^{20}Q(\Theta^* \mid \Theta^*)$.

$$H_e^* = \begin{pmatrix} h_1^* & 0 & \cdots & 0 \\ 0 & h_2^* & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & h_r^* \end{pmatrix} \tag{3.19}$$

$$Q_e^* = \begin{pmatrix} q_1^* & 0 & \cdots & 0 \\ 0 & q_2^* & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & q_r^* \end{pmatrix} \tag{3.20}$$

From equation 3.17, $DM(\Theta^*)$ is decomposed as seen in equation 3.21.

$$DM(\Theta^*) = (UH_e^*U^{-1})(UQ_e^*U^{-1})^{-1} = UH_e^*U^{-1}U(Q_e^*)^{-1}\Lambda^{-1}U^{-1}$$
$$= U(H_e^*(Q_e^*)^{-1})U^{-1} \tag{3.21}$$

Let M_e^* be eigenvalue matrix of $DM(\Theta^*)$, specified by equation 15. As a convention M_e^* is called convergence matrix.

$$M_e^* = H_e^*(Q_e^*)^{-1} = \begin{pmatrix} m_1^* = \dfrac{h_1^*}{q_1^*} & 0 & \cdots & 0 \\ 0 & m_2^* = \dfrac{h_2^*}{q_2^*} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & m_r^* = \dfrac{h_r^*}{q_r^*} \end{pmatrix} \tag{3.22}$$

Of course, all $m_i^* = h_i^* / q_i^*$ are eigenvalues of $DM(\Theta^*)$ with assumption $q_i^* < 0$ for all i. We will prove that $0 \leq m_i^* \leq 1$ for all i by contradiction. Conversely, suppose we *always* have $m_i^* >$

1 or $m_i{}^* < 0$ for some i. When Θ degrades into scalar as $\Theta = \theta$ with note that scalar is 1-element vector, equation 3.17 is re-written as equation 3.23:

$$DM(\theta^*) = M_e^* = m^* = \lim_{t \to +\infty} \frac{M(\theta^{(t)}) - M(\theta^*)}{\theta^{(t)} - \theta^*} = \lim_{t \to +\infty} \frac{\theta^{(t+1)} - \theta^*}{\theta^{(t)} - \theta^*} = \qquad (3.23)$$

$$= D^{20}H(\theta^*|\theta^*)\big(D^{20}Q(\theta^*|\theta^*)\big)^{-1}$$

From equation 3.23, the next estimate $\theta^{(t+1)}$ approaches θ^* when $t \to +\infty$ and so we have:

$$DM(\theta^*) = M_e^* = m^* = \lim_{t \to +\infty} \frac{M(\theta^{(t)}) - M(\theta^{(t+1)})}{\theta^{(t)} - \theta^{(t+1)}} = \lim_{t \to +\infty} \frac{\theta^{(t+1)} - \theta^{(t+2)}}{\theta^{(t)} - \theta^{(t+1)}}$$

$$= \lim_{t \to +\infty} \frac{\theta^{(t+2)} - \theta^{(t+1)}}{\theta^{(t+1)} - \theta^{(t)}}$$

So equation 3.24 is a variant of equation 3.23 (McLachlan & Krishnan, 1997, p. 120).

$$DM(\theta^*) = M_e = m^* = \lim_{t \to +\infty} \frac{\theta^{(t+2)} - \theta^{(t+1)}}{\theta^{(t+1)} - \theta^{(t)}} \qquad (3.24)$$

Because the sequence $\{L(\theta^{(t)})\}_{t=1}^{+\infty} = L(\theta^{(1)}), L(\theta^{(2)}), \dots, L(\theta^{(t)}), \dots$ is non-decreasing, the sequence $\{\theta^{(t)}\}_{t=1}^{+\infty} = \theta^{(1)}, \theta^{(2)}, \dots, \theta^{(t)}, \dots$ is monotonous. This means:

$$\theta_1 \le \theta_2 \le \cdots \le \theta_t \le \theta_{t+1} \le \cdots \le \theta^*$$

Or

$$\theta_1 \ge \theta_2 \ge \cdots \ge \theta_t \ge \theta_{t+1} \ge \cdots \ge \theta^*$$

It implies

$$0 \le \frac{\theta^{(t+1)} - \theta^*}{\theta^{(t)} - \theta^*} \le 1, \forall t$$

So we have

$$0 \le DM(\theta^*) = M_e^* = \lim_{t \to +\infty} \frac{\theta^{(t+1)} - \theta^*}{\theta^{(t)} - \theta^*} \le 1$$

However, this contradicts the converse assumption "there always exists $m_i{}^* > 1$ or $m_i{}^* < 0$ for some i". Therefore, we conclude that $0 \le m_i{}^* \le 1$ for all i. In general, if Θ^* is stationary point of GEM then, $D^{20}Q(\Theta^* | \Theta^*)$ and Q_e^* are negative definite, $D^{20}H(\Theta^* | \Theta^*)$ and H_e^* are negative semi-definite, and $DM(\Theta^*)$ and $M_e{}^*$ are positive semi-definite, according to equation 3.25.

$$\begin{aligned} q_i^* &< 0, \forall i \\ h_i^* &\le 0, \forall i \\ 0 &\le m_i^* \le 1, \forall i \end{aligned} \qquad (3.25)$$

As a convention, if GEM algorithm fortunately stops at the first iteration such that $\Theta^{(1)} = \Theta^{(2)} = \Theta^*$ then, $m_i{}^* = 0$ for all i.

Suppose $\Theta^{(t)} = (\theta_1^{(t)}, \theta_2^{(t)}, \dots, \theta_r^{(t)})$ at current t^{th} iteration and $\Theta^* = (\theta_1^*, \theta_2^*, \dots, \theta_r^*)$, each $m_i{}^*$ measures how much the next $\theta_i^{(t+1)}$ is near to $\theta_i{}^*$. In other words, the smaller the $m_i{}^*$ (s) are, the faster the GEM is and so the better the GEM is. This is why DLR (Dempster, Laird, & Rubin, 1977, p. 10) defined that the convergence rate m^* of GEM is the maximum one among all $m_i{}^*$, as seen in equation 3.26. The convergence rate m^* implies lowest speed.

$$m^* = \max_{m_i^*}\{m_1^*, m_2^*, \dots, m_r^*\} \text{ where } m_1^* = \frac{h_1^*}{q_1^*} \qquad (3.26)$$

From equations 3.2 and 3.17, we have (Dempster, Laird, & Rubin, 1977, p. 10):

$$D^2L(\Theta^*) = D^{20}Q(\Theta^*|\Theta^*) - D^{20}H(\Theta^*|\Theta^*) = D^{20}Q(\Theta^*|\Theta^*) - D^{20}Q(\Theta^*|\Theta^*)DM(\Theta^*)$$

$$= D^{20}Q(\Theta^*|\Theta^*)\big(I - DM(\Theta^*)\big)$$

Where I is identity matrix:

$$I = \begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix}$$

By the same way to draw convergence matrix $M_e{}^*$ with note that $D^{20}H(\Theta^* \mid \Theta^*)$, $D^{20}Q(\Theta^* \mid \Theta^*)$, and $DM(\Theta^*)$ are symmetric matrices, we have:

$$L_e = Q_e(I - M_e) \qquad (3.27)$$

Where $L_e{}^*$ is eigenvalue matrix of $D^2L(\Theta^*)$. From equation 3.27, each eigenvalue $l_i{}^*$ of $L_e{}^*$ is proportional to each eigenvalues $q_i{}^*$ of $Q_e{}^*$ with ratio $1 - m_i{}^*$ where $m_i{}^*$ is an eigenvalue of $M_e{}^*$. Equation 3.28 specifies a so-called speed matrix $S_e{}^*$:

$$S_e^* = \begin{pmatrix} s_1^* = 1 - m_1^* & 0 & \cdots & 0 \\ 0 & s_2^* = 1 - m_2^* & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & s_r^* = 1 - m_r^* \end{pmatrix} \qquad (3.28)$$

From equations 3.25 and 3.28, we have $0 \leq s_i{}^* \leq 1$. Equation 3.29 specifies $L_e{}^*$ which is eigenvalue matrix of $D^2L(\Theta^*)$.

$$L_e^* = \begin{pmatrix} l_1^* = q_1^*s_1^* & 0 & \cdots & 0 \\ 0 & l_2^* = q_2^*s_2^* & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & l_r^* = q_r^*s_r^* \end{pmatrix} \qquad (3.29)$$

From equation 3.28, suppose $\Theta^{(t)} = (\theta_1^{(t)}, \theta_2^{(t)}, \ldots, \theta_r^{(t)})$ at current t^{th} iteration and $\Theta^* = (\theta_1{}^*, \theta_2{}^*, \ldots, \theta_r{}^*)$, each $s_i{}^* = 1 - m_i{}^*$ is really the speed that the next $\theta_i^{(t+1)}$ moves to $\theta_i{}^*$. From equations 3.26 and 3.28, equation 3.30 specifies the speed s^* of GEM algorithm.

$$s^* = 1 - m^*$$

Where,

$$m^* = \max_{m_i^*}\{m_1^*, m_2^*, \ldots, m_r^*\} \qquad (3.30)$$

As a convention, if GEM algorithm fortunately stops at the first iteration such that $\Theta^{(1)} = \Theta^{(2)} = \Theta^*$ then, $s^* = 1$.

For example, when Θ degrades into scalar as $\Theta = \theta$, the fourth column of table 1.1 (Dempster, Laird, & Rubin, 1977, p. 3) gives sequences which approaches $M_e{}^* = DM(\theta^*)$ through many iterations by the following ratio to determine the limit in equation 3.23 with $\theta^* = 0.6268$.

$$\frac{\theta^{(t+1)} - \theta^*}{\theta^{(t)} - \theta^*}$$

In practice, if GEM is run step by step, θ^* is not known yet at some t^{th} iteration when GEM does not converge yet. Hence, equation 3.24 (McLachlan & Krishnan, 1997, p. 120) is used to make approximation of $M_e{}^* = DM(\theta^*)$ with unknown θ^* and $\theta^{(t)} \neq \theta^{(t+1)}$.

$$DM(\theta^*) \approx \frac{\theta^{(t+2)} - \theta^{(t+1)}}{\theta^{(t+1)} - \theta^{(t)}}$$

It is required only two successive iterations because both $\theta^{(t)}$ and $\theta^{(t+1)}$ are determined at t^{th} iteration whereas $\theta^{(t+2)}$ is determined at $(t+1)^{\text{th}}$ iteration. For example, in table 1.1, given $\theta^{(1)} = 0.5$, $\theta^{(2)} = 0.6082$, and $\theta^{(3)} = 0.6243$, at $t = 1$, we have:

$$DM(\theta^*) \approx \frac{\theta^{(3)} - \theta^{(2)}}{\theta^{(2)} - \theta^{(1)}} = \frac{0.6243 - 0.6082}{0.6082 - 0.5} = 0.1488$$

Whereas the real $M_e{}^* = DM(\theta^*)$ is 0.1465 shown in the fourth column of table 1.1 at $t = 1$.

We will prove by contradiction that if definition 3.1 is satisfied strictly such that $Q(M(\Theta^{(t)}) \mid \Theta^{(t)}) > Q(\Theta^{(t)} \mid \Theta^{(t)})$ then, $l_i{}^* < 0$ for all i. Conversely, suppose we *always* have $l_i{}^* \geq 0$ for some i when $Q(M(\Theta^{(t)}) \mid \Theta^{(t)}) > Q(\Theta^{(t)} \mid \Theta^{(t)})$. Given Θ degrades into scalar as $\Theta = \theta$ with note that

scalar is 1-element vector, when $Q(M(\Theta^{(t)}) \mid \Theta^{(t)}) > Q(\Theta^{(t)} \mid \Theta^{(t)})$, the sequence $\left\{L\left(\theta^{(t)}\right)\right\}_{t=1}^{+\infty} = L\left(\theta^{(1)}\right), L\left(\theta^{(2)}\right), \dots, L\left(\theta^{(t)}\right), \dots$ is strictly increasing, which in turn causes that the sequence $\left\{\theta^{(t)}\right\}_{t=1}^{+\infty} = \theta^{(1)}, \theta^{(2)}, \dots, \theta^{(t)}, \dots$ is strictly monotonous. This means:

$$\theta_1 < \theta_2 < \cdots < \theta_t < \theta_{t+1} < \cdots < \theta^*$$

Or

$$\theta_1 > \theta_2 > \cdots > \theta_t > \theta_{t+1} > \cdots > \theta^*$$

It implies

$$\frac{\theta^{(t+1)} - \theta^*}{\theta^{(t)} - \theta^*} < 1, \forall t$$

So we have

$$S_e^* = 1 - M_e^* = 1 - \lim_{t \to +\infty} \frac{\theta^{(t+1)} - \theta^*}{\theta^{(t)} - \theta^*} > 0$$

From equation 3.29, we deduce that $D^2L(\theta^*) = L_e^* = Q_e^* S_e^* < 0$ where $Q_e^* = D^{20}Q(\theta^* \mid \theta^*) < 0$. However, this contradicts the converse assumption "there always exists $l_i^* \geq 0$ for some i when $Q(M(\Theta^{(t)}) \mid \Theta^{(t)}) > Q(\Theta^{(t)} \mid \Theta^{(t)})$". Therefore, if $Q(M(\Theta^{(t)}) \mid \Theta^{(t)}) > Q(\Theta^{(t)} \mid \Theta^{(t)})$ then, $l_i^* < 0$ for all i. In other words, at that time, $D^2L(\Theta^*) = L_e^*$ is negative definite. Recall that we proved that $DL(\Theta^*) = 0$ for corollary 3.3. Now we have $D^2L(\Theta^*)$ negative definite, which means that Θ^* is a local maximizer of $L(\Theta^*)$ in corollary 3.3. In other words, corollary 3.3 is proved.

Recall that $L(\Theta)$ is the log-likelihood function of observed Y according to equation 2.3.

$$L(\Theta) = \log\big(g(Y|\Theta)\big) = \log\left(\int_{\varphi^{-1}(Y)} f(X|\Theta)\mathrm{d}X\right)$$

Both $-D^{20}H(\Theta^* \mid \Theta^*)$ and $-D^{20}Q(\Theta^* \mid \Theta^*)$ are Fisher information matrices (Zivot, 2009, pp. 7-9) specified by equation 3.31.

$$\begin{aligned} I_H(\Theta^*) &= -D^{20}H(\Theta^*|\Theta^*) \\ I_Q(\Theta^*) &= -D^{20}Q(\Theta^*|\Theta^*) \end{aligned} \tag{3.31}$$

$I_H(\Theta^*)$ measures information of X about Θ^* with support of Y whereas $I_Q(\Theta^*)$ measures information of X about Θ^*. In other words, $I_H(\Theta^*)$ measures observed information whereas $I_Q(\Theta^*)$ measures hidden information. Let $V_H(\Theta^*)$ and $V_Q(\Theta^*)$ be covariance matrices of Θ^* with regard to $I_H(\Theta^*)$ and $I_Q(\Theta^*)$, respectively. They are inverses of $I_H(\Theta^*)$ and $I_Q(\Theta^*)$, according to equation 3.32.

$$\begin{aligned} V_H(\Theta^*) &= \big(I_H(\Theta^*)\big)^{-1} \\ V_Q(\Theta^*) &= \big(I_Q(\Theta^*)\big)^{-1} \end{aligned} \tag{3.32}$$

Equation 3.33 is a variant of equation 3.17 to calculate $DM(\Theta^*)$ based on information matrices:

$$DM(\Theta^*) = I_H(\Theta^*)\big(I_Q(\Theta^*)\big)^{-1} = \big(V_H(\Theta^*)\big)^{-1}V_Q(\Theta^*) \tag{3.33}$$

If $f(X \mid \Theta)$, $g(Y \mid \Theta)$ and $k(X \mid Y, \Theta)$ belong to exponential family, from equations 3.14 and 3.16, we have:

$$\begin{aligned} D^{20}H(\Theta^*|\Theta^*) &= -V(\tau(X)|Y, \Theta^*) \\ D^{20}Q(\Theta^*|\Theta^*) &= -V(\tau(X)|\Theta^*) \end{aligned}$$

Hence, equation 3.34 specifies $DM(\Theta^*)$ in case of exponential family.

$$DM(\Theta^*) = V(\tau(X)|Y, \Theta^*)\big(V(\tau(X)|\Theta^*)\big)^{-1} \tag{3.34}$$

Equation 3.35 specifies relationships among $V_H(\Theta^*)$, $V_Q(\Theta^*)$, $V(\tau(X) \mid Y, \Theta^*)$, and $V(\tau(X) \mid \Theta^*)$ in case of exponential family.

$$\begin{aligned} V_H(\Theta^*) &= \big(V(\tau(X)|Y, \Theta^*)\big)^{-1} \\ V_Q(\Theta^*) &= \big(V(\tau(X)|\Theta^*)\big)^{-1} \end{aligned} \tag{3.35}$$

4. Variants of EM algorithm

The main purpose of EM algorithm (GEM algorithm) is to maximize the log-likelihood $L(\Theta)$ = $\log(g(Y \mid \Theta))$ with observed data Y by maximizing the condition expectation $Q(\Theta' \mid \Theta)$. Such $Q(\Theta' \mid \Theta)$ is defined fixedly in E-step. Therefore, most variants of EM algorithm focus on how to maximize $Q(\Theta' \mid \Theta)$ in M-step more effectively so that EM is faster or more accurate.

4.1. EM algorithm with prior probability

DLR (Dempster, Laird, & Rubin, 1977, pp. 6, 11) mentioned that the convergence rate $DM(\Theta^*)$ specified by equation 3.17 can be improved by adding a prior probability $\pi(\Theta)$ in conjugation with $f(X \mid \Theta)$, $g(Y \mid \Theta)$ or $k(X \mid Y, \Theta)$ according to maximum a posteriori probability (MAP) method (Wikipedia, Maximum a posteriori estimation, 2017). For example, if $\pi(\Theta)$ in conjugation with $g(Y \mid \Theta)$ then, the posterior probability $\pi(\Theta \mid Y)$ is:

$$\pi(\Theta|Y) = \frac{g(Y|\Theta)\pi(\Theta)}{\int_\Theta g(Y|\Theta)\pi(\Theta)d\Theta}$$

Because $\int_\Theta g(Y|\Theta)\pi(\Theta)d\Theta$ is constant with regard to Θ, the optimal likelihood-maximization estimate Θ^* is a maximizer of $g(Y \mid \Theta)\pi(\Theta)$. When $\pi(\Theta)$ is conjugate prior of the posterior probability $\pi(\Theta \mid X)$ (or $\pi(\Theta \mid Y)$), both $\pi(\Theta)$ and $\pi(\Theta \mid X)$ (or $\pi(\Theta \mid Y)$) have the same distributions (Wikipedia, Conjugate prior, 2018); for example, if $\pi(\Theta)$ is distributed normally, $\pi(\Theta \mid X)$ (or $\pi(\Theta \mid Y)$) is also distributed normally.

For GEM algorithm, the log-likelihood function associated MAP method is $\mathcal{L}(\Theta)$ specified by equation 4.1.1 with note that $\pi(\Theta)$ is non-convex function.

$$\mathcal{L}(\Theta) = \log\big(g(Y|\Theta)\pi(\Theta)\big) = L(\Theta) + \log\big(\pi(\Theta)\big) \tag{4.1.1}$$

It implies from equation 3.2 that

$$Q(\Theta'|\Theta) + \log\big(\pi(\Theta')\big) = L(\Theta') + \log\big(\pi(\Theta')\big) + H(\Theta'|\Theta) = \mathcal{L}(\Theta') + H(\Theta'|\Theta)$$

Let,

$$Q_+(\Theta'|\Theta) = Q(\Theta'|\Theta) + \log\big(\pi(\Theta')\big) \tag{4.1.2}$$

GEM algorithm now aims to maximize $Q_+(\Theta' \mid \Theta)$ instead of maximizing $Q(\Theta' \mid \Theta)$. The proof of convergence for $Q_+(\Theta' \mid \Theta)$ is not changed in manner but determining the convergence matrix M_e for $Q_+(\Theta' \mid \Theta)$ is necessary. Because $H(\Theta' \mid \Theta)$ is kept intact whereas $Q(\Theta' \mid \Theta)$ is replaced by $Q_+(\Theta' \mid \Theta)$, we expect that the convergence rate m^* specified by equation 3.26 is smaller so that the convergence speed s^* is increased and so GEM algorithm is improved with regard to $Q_+(\Theta' \mid \Theta)$. Equation 4.1.3 specifies $DM(\Theta^*)$ for $Q_+(\Theta' \mid \Theta)$.

$$DM(\Theta^*) = D^{20}H(\Theta^*|\Theta^*)\big(D^{20}Q_+(\Theta^*|\Theta^*)\big)^{-1} \tag{4.1.3}$$

Where $Q_+(\Theta' \mid \Theta)$ is specified by equation 4.1.2 and $D^{20}Q_+(\Theta' \mid \Theta)$ is specified by equation 4.1.4.

$$D^{20}Q_+(\Theta'|\Theta) = D^{20}Q(\Theta'|\Theta) + D^{20}L\big(\pi(\Theta')\big) \tag{4.1.4}$$

Where,

$$L\big(\pi(\Theta')\big) = \log\big(\pi(\Theta')\big)$$

Because $Q(\Theta' \mid \Theta)$ and $\pi(\Theta')$ are smooth enough, $D^{20}Q(\Theta^* \mid \Theta^*)$ and $D^{20}L(\pi(\Theta^*))$ are symmetric matrices according to Schwarz's theorem (Wikipedia, Symmetry of second derivatives, 2018). Thus, $D^{20}Q(\Theta^* \mid \Theta^*)$ and $D^{20}L(\pi(\Theta^*))$ are commutative:

$$D^{20}Q(\Theta^* | \Theta^*)D^{20}L(\pi(\Theta^*)) = D^{20}L(\pi(\Theta^*))D^{20}Q(\Theta^* | \Theta^*)$$

Suppose both $D^{20}Q(\Theta^* \mid \Theta^*)$ and $D^{20}L(\pi(\Theta^*))$ are diagonalizable then, they are simultaneously diagonalizable (Wikipedia, Commuting matrices, 2017). Hence there is a (orthogonal) eigenvector matrix V such that (Wikipedia, Diagonalizable matrix, 2017) (StackExchange, 2013):

$$D^{20}Q(\Theta^*|\Theta^*) = VQ_e^*V^{-1}$$

$$D^{20}L\big(\pi(\Theta^*)\big) = V\Pi_e^*V^{-1}$$

Where $Q_e{}^*$ and $\Pi_e{}^*$ are eigenvalue matrices of $D^{20}Q(\Theta^* \mid \Theta^*)$ and $D^{20}L(\pi(\Theta^*))$, respectively. Note $Q_e{}^*$ and its eigenvalues are mentioned in equation 3.20. Because $\pi(\Theta^*)$ is non-convex function, eigenvalues $\pi_1{}^*, \pi_2{}^*,\ldots, \pi_r{}^*$ of $\Pi_e{}^*$ are non-positive.

$$\Pi_e^* = \begin{pmatrix} \pi_1^* & 0 & \cdots & 0 \\ 0 & \pi_2^* & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \pi_r^* \end{pmatrix}$$

From equation 4.1.2, $D^{20}Q_+(\Theta^* \mid \Theta^*)$ is decomposed as below:

$$D^{20}Q_+(\Theta^*|\Theta^*) = D^{20}Q(\Theta^*|\Theta^*) + D^{20}L\big(\pi(\Theta^*)\big) = VQ_e^*V^{-1} + V\Pi_e^*V^{-1} = V(Q_e^* + \Pi_e^*)V^{-1}$$

So eigenvalue matrix of $D^{20}Q_+(\Theta^* \mid \Theta^*)$ is $(Q_e{}^* + \Pi_e{}^*)$ and eigenvalues of $D^{20}Q_+(\Theta^* \mid \Theta^*)$ are $q_i{}^* + \pi_i{}^*$, as follows:

$$Q_e^* + \Pi_e^* = \begin{pmatrix} q_1^* + \pi_1^* & 0 & \cdots & 0 \\ 0 & q_2^* + \pi_2^* & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & q_r^* + \pi_r^* \end{pmatrix}$$

According to equation 3.19, the eigenvalue matrix of $D^{20}H(\Theta^* \mid \Theta^*)$ is $H_e{}^*$ fixed as follows:

$$H_e^* = \begin{pmatrix} h_1^* & 0 & \cdots & 0 \\ 0 & h_2^* & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & h_r^* \end{pmatrix}$$

Due to $DM(\Theta^*) = D^{20}H(\Theta^* \mid \Theta^*)D^{20}Q_+(\Theta^* \mid \Theta^*)$, equation 3.21 is re-calculated:

$$DM(\Theta^*) = (UH_e^*U^{-1})(U(Q_e^* + \Pi_e^*)U^{-1})^{-1} = UH_e^*U^{-1}U(Q_e^* + \Pi_e^*)^{-1}U^{-1}$$
$$= U(H_e^*(Q_e^* + \Pi_e^*)^{-1})U^{-1}$$

As a result, the convergence matrix $M_e{}^*$ which is eigenvalue matrix of $DM(\Theta^*)$ is re-calculated by equation 4.1.5.

$$M_e^* = H_e^*(Q_e^* + \Pi_e^*)^{-1} = \begin{pmatrix} m_1^* = \dfrac{h_1^*}{q_1^* + \pi_1^*} & 0 & \cdots & 0 \\ 0 & m_2^* = \dfrac{h_2^*}{q_2^* + \pi_2^*} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & m_r^* = \dfrac{h_r^*}{q_r^* + \pi_r^*} \end{pmatrix} \quad (4.1.5)$$

The convergence rate m^* of GEM is re-defined by equation 4.1.6.

$$m^* = \max_{m_i^*}\{m_1^*, m_2^*, \ldots, m_r^*\} \text{ where } m_i^* = \frac{h_i^*}{q_i^* + \pi_i^*} \quad (4.1.6)$$

Because all $h_i{}^*$, $q_i{}^*$, and $\pi_i{}^*$ are non-positive, we have:

$$\frac{h_i^*}{q_i^* + \pi_i^*} \le \frac{h_i^*}{q_i^*}, \forall i$$

Therefore, by comparing equation 4.1.6 and equation 3.26, we conclude that m^* is smaller with regard to $Q_+(\Theta' \mid \Theta)$. In other words, the convergence rate is improved with support of prior probability $\pi(\Theta)$. In literature of EM, the combination of GEM and MAP with support of $\pi(\Theta)$ results out a so-called MAP-GEM algorithm.

4.2. EM algorithm with Newton-Raphson method

In the M-step of GEM algorithm, the next estimate $\Theta^{(t+1)}$ is a maximizer of $Q(\Theta \mid \Theta^{(t)})$, which means that $\Theta^{(t+1)}$ is a solution of equation $D^{10}Q(\Theta \mid \Theta^{(t)}) = \mathbf{0}^T$ where $D^{10}Q(\Theta \mid \Theta^{(t)})$ is the first-

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order derivative of $Q(\Theta \mid \Theta^{(t)})$ with regard to variable Θ. Newton-Raphson method (McLachlan & Krishnan, 1997, p. 29) is applied into solving the equation $D^{10}Q(\Theta \mid \Theta^{(t)}) = \mathbf{0}^T$. As a result, M-step is replaced a so-called Newton step (N-step).

N-step starts with an arbitrary value Θ_0 as a solution candidate and also goes through many iterations. Suppose the current parameter is Θ_i, the next value Θ_{i+1} is calculated based on equation 4.2.1.

$$\Theta_{i+1} = \Theta_i - \left(D^{20}Q\left(\Theta_i\middle|\Theta^{(t)}\right)\right)^{-1} \left(D^{10}Q\left(\Theta_i\middle|\Theta^{(t)}\right)\right)^T \tag{4.2.1}$$

N-step converges after some ith iteration. At that time, Θ_{i+1} is solution of equation $D^{10}Q(\Theta \mid \Theta^{(t)}) = 0$ if $\Theta_{i+1}=\Theta_i$. So the next parameter of GEM is $\Theta^{(t+1)} = \Theta_{i+1}$. The equation 4.2.1 is Newton-Raphson process. Recall that $D^{10}Q(\Theta \mid \Theta^{(t)})$ is gradient vector and $D^{20}Q(\Theta \mid \Theta^{(t)})$ is Hessian matrix. Following is a proof of equation 4.2.1.

According to first-order Taylor series expansion of $D^{10}Q(\Theta \mid \Theta^{(t)})$ at $\Theta = \Theta_i$ with very small residual, we have:

$$D^{10}Q\left(\Theta\middle|\Theta^{(t)}\right) \approx D^{10}Q\left(\Theta_i\middle|\Theta^{(t)}\right) + (\Theta - \Theta_i)^T \left(D^{20}Q\left(\Theta\middle|\Theta^{(t)}\right)\right)^T$$

Because $Q(\Theta \mid \Theta^{(t)})$ is smooth enough, $D^{20}Q(\Theta \mid \Theta^{(t)})$ is symmetric matrix according to Schwarz's theorem (Wikipedia, Symmetry of second derivatives, 2018), which implies:

$$D^{20}Q(\Theta \mid \Theta^{(t)}) = (D^{20}Q(\Theta \mid \Theta^{(t)}))^T$$

So we have:

$$D^{10}Q\left(\Theta\middle|\Theta^{(t)}\right) \approx D^{10}Q\left(\Theta_i\middle|\Theta^{(t)}\right) + (\Theta - \Theta_i)^T D^{20}Q\left(\Theta_i\middle|\Theta^{(t)}\right)$$

Let $\Theta = \Theta_{i+1}$ and we expect that $D^{10}Q(\Theta_{i+1} \mid \Theta^{(t)}) = \mathbf{0}^T$ so that Θ_{i+1} is a solution.

$$\mathbf{0}^T = D^{10}Q\left(\Theta_{i+1}\middle|\Theta^{(t)}\right) \approx D^{10}Q\left(\Theta_i\middle|\Theta^{(t)}\right) + (\Theta_{i+1} - \Theta_i)^T D^{20}Q\left(\Theta_i\middle|\Theta^{(t)}\right)$$

It implies:

$$(\Theta_{i+1})^T \approx (\Theta_i)^T - D^{10}Q\left(\Theta_i\middle|\Theta^{(t)}\right) \left(D^{20}Q\left(\Theta_i\middle|\Theta^{(t)}\right)\right)^{-1}$$

This means:

$$\Theta_{i+1} \approx \Theta_i - \left(D^{20}Q\left(\Theta_i\middle|\Theta^{(t)}\right)\right)^{-1} \left(D^{10}Q\left(\Theta_i\middle|\Theta^{(t)}\right)\right)^T \quad \blacksquare$$

Rai and Matthews (Rai & Matthews, 1993) proposed a so-called EM1 algorithm in which Newton-Raphson process is reduced into one iteration, as seen in table 4.2.1 (Rai & Matthews, 1993, pp. 587-588). Rai and Matthews assumed that $f(x)$ belongs to exponential family but their EM1 algorithm is really a variant of GEM in general. In other words, there is no requirement of exponential family for EM1.

E-step:
    The expectation $Q(\Theta \mid \Theta^{(t)})$ is determined based on current $\Theta^{(t)}$, according to equation 2.8. Actually, $Q(\Theta \mid \Theta^{(t)})$ is formulated as function of Θ.
M-step:
    The next parameter $\Theta^{(t+1)}$ is:

$$\Theta^{(t+1)} = \Theta^{(t)} - \left(D^{20}Q\left(\Theta^{(t)}\middle|\Theta^{(t)}\right)\right)^{-1} \left(D^{10}Q\left(\Theta^{(t)}\middle|\Theta^{(t)}\right)\right)^T \tag{4.2.2}$$

Table 4.2.1. E-step and M-step of EM1 algorithm

Rai and Matthews proved convergence of EM1 algorithm by their proposal of equation 4.2.2. Second-order Taylor series expending for $Q(\Theta \mid \Theta^{(t)})$ at $\Theta = \Theta^{(t+1)}$ to obtain:

$$Q\left(\Theta\middle|\Theta^{(t)}\right) = Q\left(\Theta^{(t+1)}\middle|\Theta^{(t)}\right) + D^{10}Q\left(\Theta^{(t+1)}\middle|\Theta^{(t)}\right)\left(\Theta - \Theta^{(t+1)}\right)$$
$$+ \left(\Theta - \Theta^{(t+1)}\right)^T D^{20}Q\left(\Theta_0^{(t+1)}\middle|\Theta^{(t)}\right)\left(\Theta - \Theta^{(t+1)}\right)$$

Where $\Theta_0^{(t+1)}$ is on the line segment joining Θ and $\Theta^{(t+1)}$. Let $\Theta = \Theta^{(t)}$, we have:

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)$$
$$= -D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big)\big(\Theta^{(t+1)} - \Theta^{(t)}\big)$$
$$- \big(\Theta^{(t+1)} - \Theta^{(t)}\big)^T D^{20}\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big)\big(\Theta^{(t+1)} - \Theta^{(t)}\big)$$

By substituting equation 4.2.2 for $Q(\Theta^{(t+1)} \mid \Theta^{(t)}) - Q(\Theta^{(t)} \mid \Theta^{(t)})$ with note that $D^{20}Q(\Theta \mid \Theta^{(t)})$ is symmetric matrix, we have:

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)$$
$$= -D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) * \big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^{-1} * \big(D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^T$$
$$- D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) * \big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^{-1} * D^{20}\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big) * \big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^{-1}$$
$$* \big(D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^T$$
$$\left(\text{Due to } \Big(\big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^{-1}\Big)^T = \Big(\big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^T\Big)^{-1} = \big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^{-1}\right)$$

Let,

$$A = \big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^{-1} * D^{20}\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big) * \big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^{-1}$$

Because $Q(\Theta^{'} \mid \Theta)$ is smooth enough, $D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})$ and $D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})$ are symmetric matrices according to Schwarz's theorem (Wikipedia, Symmetry of second derivatives, 2018). Thus, $D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})$ and $D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})$ are commutative:

$$D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)}) = D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})$$

Suppose both $D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})$ and $D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})$ are diagonalizable then, they are simultaneously diagonalizable (Wikipedia, Commuting matrices, 2017). Hence there is a (orthogonal) eigenvector matrix V such that (Wikipedia, Diagonalizable matrix, 2017) (StackExchange, 2013):

$$D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) = WQ_e^{(t)}W^{-1}$$
$$D^{20}Q\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big) = WQ_e^{(t+1)}W^{-1}$$

Where $Q_e^{(t)}$ and $Q_e^{(t+1)}$ are eigenvalue matrices of $D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})$ and $D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})$, respectively. Matrix A is decomposed as below:

$$A = \big(WQ_e^{(t)}W^{-1}\big)^{-1} * \big(WQ_e^{(t+1)}W^{-1}\big) * \big(WQ_e^{(t)}W^{-1}\big)^{-1}$$
$$= W\big(Q_e^{(t)}\big)^{-1}W^{-1}WQ_e^{(t+1)}W^{-1}W\big(Q_e^{(t)}\big)^{-1} = W\big(Q_e^{(t)}\big)^{-1}Q_e^{(t+1)}Q_e^{(t)}W^{-1}$$
$$= W\big(Q_e^{(t)}\big)^{-1}Q_e^{(t)}Q_e^{(t+1)}W^{-1} = WQ_e^{(t+1)}W^{-1}$$

(Because $Q_e^{(t)}$ and $Q_e^{(t+1)}$ are commutative)

Hence, eigenvalue matrix of A is also $Q_e^{(t+1)}$. Suppose $D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})$ is negative definite, A is negative definite too. We have:

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)$$
$$= -D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) * \big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^{-1} * \big(D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^T$$
$$- D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) * A * \big(D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^T$$

Because $D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})$ is negative definite, we have:

$$D^{10}Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) * \big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^{-1} * \big(D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^T < 0$$

Because A is negative definite, we have:

$$D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) * A * \big(D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\big)^T < 0$$

As a result, we have:

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) > 0, \forall t \blacksquare$$

Hence, EM1 surely converges to a local maximizer Θ^* according to corollary 3.3 with assumption that $D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})$ and $D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})$ are negative definite for all t.

Rai and Matthews made experiment on their EM1 algorithm (Rai & Matthews, 1993, p. 590). As a result, EM1 algorithm saved a lot of computations in M-step. In fact, by comparing GEM (table 2.2) and EM1 (table 4.2.1), we conclude that EM1 increases $Q(\Theta \mid \Theta^{(t)})$ after each iteration whereas GEM maximizes $Q(\Theta \mid \Theta^{(t)})$ after each iteration. However, EM1 will maximizes $Q(\Theta \mid \Theta^{(t)})$ at the last iteration when it converges. EM1 gains this excellent and interesting result because of Newton-Raphson process specified by equation 4.2.2.

Because equation 3.17 is not changed with regard to EM1, the convergence matrix of EM1 is not changed.

$$M_e = H_e Q_e^{-1}$$

Therefore, EM1 does not improve convergence rate in theory as MAP-GEM algorithm does but EM1 algorithm really speeds up GEM process in practice because it saves computational cost in M-step.

In equation 4.2.2, the second-order derivative $D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})$ is re-computed at every iteration for each $\Theta(t)$. If $D^{20}Q(\Theta^{(t)} \mid \Theta^{(t)})$ is complicated, it can be fixed by $D^{20}Q(\Theta^{(1)} \mid \Theta^{(1)})$ over all iterations where $\Theta^{(1)}$ is arbitrarily initialized for EM process so as to save computational cost. In other words, equation 4.2.2 is replaced by equation 4.2.3 (Ta, 2014).

$$\Theta^{(t+1)} = \Theta^{(t)} - \Big(D^{20}Q\big(\Theta^{(1)}\big|\Theta^{(1)}\big)\Big)^{-1}\Big(D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\Big)^T \qquad (4.2.3)$$

In equation 4.2.3, only $D^{10}Q(\Theta^{(t)} \mid \Theta^{(t)})$ is re-computed at every iteration whereas $D^{20}Q(\Theta^{(1)} \mid \Theta^{(1)})$ is fixed. Equation 4.2.3 implies a pseudo Newton-Raphson process which still converges to a local maximizer Θ^* but it is slower than Newton-Raphson process specified by equation 4.2.2 (Ta, 2014).

Newton-Raphson process specified by equation 4.2.2 has second-order convergence. I propose to use equation 4.2.4 for speeding up EM1 algorithm. In other words, equation 4.2.2 is replaced by equation 4.2.4 (Ta, 2014), in which Newton-Raphson process is improved with third-order convergence. Note, equation 4.2.4 is common in literature of Newton-Raphson process.

$$\Theta^{(t+1)} = \Theta^{(t)} - \Big(D^{20}Q\big(\Phi^{(t)}\big|\Theta^{(t)}\big)\Big)^{-1}\Big(D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\Big)^T$$

Where, $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad (4.2.4)$

$$\Phi^{(t)} = \Theta^{(t)} - \frac{1}{2}\Big(D^{20}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\Big)^{-1}\Big(D^{10}Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)\Big)^T$$

The convergence of equation 4.2.4 is same as the convergence of equation 4.2.2. Following is a proof of equation 4.2.4 by Ta (Ta, 2014).

Without loss of generality, suppose Θ is scalar such that $\Theta = \theta$, let

$$q(\theta) = D^{10}Q\big(\theta\big|\theta^{(t)}\big)$$

Let $r(\theta)$ represents improved Newton-Raphson process.

$$\eta(\theta) = \theta - \frac{q(\theta)}{q'\big(\theta + \omega(\theta)q(\theta)\big)}$$

Suppose $\omega(\theta)$ has first derivative and we will find $\omega(\theta)$. According to Ta (Ta, 2014), the first-order derivative of $\eta(\theta)$ is:

$$\eta'(\theta) = 1 - \frac{q'(\theta)}{q'\big(\theta + \omega(\theta)q(\theta)\big)}$$

$$+ \frac{q(\theta)q''\big(\theta + \omega(\theta)q(\theta)\big)\big(1 + \omega'(\theta)q(\theta) + \omega(\theta)q'(\theta)\big)}{\big(q'\big(\theta + \omega(\theta)q(\theta)\big)\big)^2}$$

According to Ta (Ta, 2014), the second-order derivative of $\eta(\theta)$ is:

$$\eta''(\theta) = -\frac{q''(\theta)}{q'(\theta + \omega(\theta)q(\theta))}$$

$$+\frac{2q'(\theta)q''(\theta + \omega(\theta)q(\theta))(1 + \omega'(\theta)q(\theta) + \omega(\theta)q'(\theta))}{\left(q'(\theta + \omega(\theta)q(\theta))\right)^2}$$

$$-\frac{2q(\theta)\left(q''(\theta + \omega(\theta)q(\theta))\right)^2(1 + \omega'(\theta)q(\theta) + \omega(\theta)q'(\theta))^2}{\left(q'(\theta + \omega(\theta)q(\theta))\right)^3}$$

$$+\frac{q(\theta)q'''(\theta + \omega(\theta)q(\theta))(1 + \omega'(\theta)q(\theta) + \omega(\theta)q'(\theta))^2}{\left(q'(\theta + \omega(\theta)q(\theta))\right)^2}$$

$$+\frac{(q(\theta))^2 q''(\theta + \omega(\theta)q(\theta))\omega''(\theta)}{\left(q'(\theta + \omega(\theta)q(\theta))\right)^2}$$

$$+\frac{q(\theta)q''(\theta + \omega(\theta)q(\theta))(2\omega'(\theta)q'(\theta) + \omega(\theta)q''(\theta))}{\left(q'(\theta + \omega(\theta)q(\theta))\right)^2}$$

If $\bar{\theta}$ is solution of equation $q(\theta) = 0$, Ta (Ta, 2014) gave:

$$q(\bar{\theta}) = 0$$
$$\eta(\bar{\theta}) = \bar{\theta}$$
$$\eta'(\bar{\theta}) = 0$$
$$\eta''(\bar{\theta}) = \frac{q''(\bar{\theta})}{q'(\bar{\theta})}\left(1 + 2\omega(\bar{\theta})q'(\bar{\theta})\right)$$

In order to achieve $\eta''(\bar{\theta}) = 0$, Ta (Ta, 2014) selected:

$$\omega(\theta) = -\frac{q(\theta)}{2q'(\theta)}, \forall \theta$$

According to Ta (Ta, 2014), Newton-Raphson process is improved as follows:

$$\theta^{(t+1)} = \theta^{(t)} - \frac{q(\theta^{(t)})}{q'\left(\theta^{(t)} - \frac{q(\theta^{(t)})}{2q'(\theta^{(t)})}\right)}$$

This means:

$$\theta^{(t+1)} = \theta^{(t)} - \frac{D^{10}Q(\theta|\theta^{(t)})}{D^{20}Q\left(\theta^{(t)} - \frac{D^{10}Q(\theta|\theta^{(t)})}{2D^{20}Q(\theta|\theta^{(t)})}\bigg|\theta^{(t)}\right)}$$

As a result, equation 4.2.4 is a generality of the equation above when Θ is vector.

I propose to apply gradient descent method (Ta, 2014) into M-step of GEM so that Newton-Raphson process is replaced by gradient descent process with expectation that descending direction which is the opposite of gradient vector $D^{10}Q(\Theta | \Theta^{(t)})$ speeds up convergence of GEM. Table 4.2.2 specifies GEM associated with gradient descent method, which is called GD-GEM algorithm.

E-step:
  The expectation $Q(\Theta | \Theta^{(t)})$ is determined based on current $\Theta^{(t)}$, according to equation 2.8. Actually, $Q(\Theta | \Theta^{(t)})$ is formulated as function of Θ.
M-step:
  The next parameter $\Theta^{(t+1)}$ is:

$$\Theta^{(t+1)} = \Theta^{(t)} - \gamma^{(t)} \left(D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) \right)^T \qquad (4.2.5)$$

Where $\gamma^{(t)} > 0$ is length of the descending direction. As usual, $\gamma^{(t)}$ is selected such that

$$\gamma^{(t)} = \underset{\gamma}{\mathrm{argmax}}\, Q\big(\Phi^{(t)}\big|\Theta^{(t)}\big) \qquad (4.2.6)$$

Where,

$$\Phi^{(t)} = \Theta^{(t)} + \gamma D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)$$

Table 4.2.1. E-step and M-step of GD-GEM algorithm

Note, gradient descent method is used to solve minimization problem but its use for solving maximization problem is the same. Second-order Taylor series expending for $Q(\Theta \mid \Theta^{(t)})$ at $\Theta = \Theta^{(t+1)}$ to obtain:

$$Q\big(\Theta\big|\Theta^{(t)}\big) = Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) + D^{10} Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big)\big(\Theta - \Theta^{(t+1)}\big)$$
$$+ \big(\Theta - \Theta^{(t+1)}\big)^T D^{20} Q\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big)\big(\Theta - \Theta^{(t+1)}\big)$$

Where $\Theta_0^{(t+1)}$ is on the line segment joining Θ and $\Theta^{(t+1)}$. Let $\Theta = \Theta^{(t)}$, we have:

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)$$
$$= -D^{10} Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big)\big(\Theta^{(t+1)} - \Theta^{(t)}\big)$$
$$- \big(\Theta^{(t+1)} - \Theta^{(t)}\big)^T D^{20} Q\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big)\big(\Theta^{(t+1)} - \Theta^{(t)}\big)$$

By substituting equation 4.2.5 for $Q(\Theta^{(t+1)} \mid \Theta^{(t)}) - Q(\Theta^{(t+1)} \mid \Theta^{(t)})$, we have:

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big)$$
$$= \gamma^{(t)} D^{10} Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) * \left(D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) \right)^T$$
$$-\big(\gamma^{(t)}\big)^2 D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) * D^{20}\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big) * \left(D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) \right)^T$$

Due to:

$$D^{10} Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) * \left(D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) \right)^T \geq 0$$

Suppose $D^{20}\big(\Theta_0^{(t+1)}\big|\Theta^{(t)}\big)$ is negative definite

$$\gamma^{(t)} > 0$$

As a result, we have:

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) - Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) > 0, \forall t \blacksquare$$

Hence, GD-GEM surely converges to a local maximizer Θ^* according to corollary 3.3 with assumption that $D^{20}Q(\Theta_0^{(t+1)} \mid \Theta^{(t)})$ is negative definite.

It is not easy to solve the maximization problem with regard to γ according to equation 4.2.6. So if $Q(\Theta \mid \Theta^{(t)})$ satisfies Wolfe conditions (Wikipedia, Wolfe conditions, 2017) and concavity and $D^{10}Q(\Theta \mid \Theta^{(t)})$ is Lipschitz continuous (Wikipedia, Lipschitz continuity, 2018) then, equation 4.2.6 is replaced by equation 4.2.7 (Wikipedia, Gradient descent, 2018).

$$\gamma^{(t)} = \frac{\left(D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) - D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t-1)}\big) \right)\big(\Theta^{(t)} - \Theta^{(t-1)}\big)}{\left| D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big) - D^{10} Q\big(\Theta^{(t)}\big|\Theta^{(t-1)}\big) \right|^2} \qquad (4.2.7)$$

Where |.| denotes length or module of vector.

4.3. EM algorithm with Aitken acceleration

According to Lansky and Casella (Lansky & Casella, 1992), GEM converges faster by combination of GEM and Aitken acceleration. Without loss of generality, suppose Θ is scalar such that $\Theta = \theta$, the sequence $\{\theta^{(t)}\}_{t=1}^{+\infty} = \theta^{(1)}, \theta^{(2)}, \dots, \theta^{(t)}, \dots$ is monotonous. From equation 3.23

$$DM(\theta^*) = \lim_{t \to +\infty} \frac{\theta^{(t+1)} - \theta^*}{\theta^{(t)} - \theta^*}$$

We have the following approximate with t large enough (Lambers, 2009, p. 1):

$$\frac{\theta^{(t+1)} - \theta^*}{\theta^{(t)} - \theta^*} \approx \frac{\theta^{(t+2)} - \theta^*}{\theta^{(t+1)} - \theta^*}$$

We establish the following equation from the above approximation, as follows (Lambers, 2009, p. 1):

$$\frac{\theta^{(t+1)} - \theta^*}{\theta^{(t)} - \theta^*} \approx \frac{\theta^{(t+2)} - \theta^*}{\theta^{(t+1)} - \theta^*}$$

$$\Rightarrow \left(\theta^{(t+1)} - \theta^*\right)^2 \approx \left(\theta^{(t+2)} - \theta^*\right)\left(\theta^{(t)} - \theta^*\right)$$

$$\Rightarrow \left(\theta^{(t+1)}\right)^2 - 2\theta^{(t+1)}\theta^* \approx \theta^{(t+2)}\theta^{(t)} - \theta^{(t+2)}\theta^* - \theta^{(t)}\theta^*$$

$$\Rightarrow \left(\theta^{(t+2)} - 2\theta^{(t+1)} + \theta^{(t)}\right)\theta^* \approx \theta^{(t)}\left(\theta^{(t+2)} - 2\theta^{(t+1)} + \theta^{(t)}\right) - \left(\theta^{(t+1)} - \theta^{(t)}\right)^2$$

Hence, θ^* is approximated by (Lambers, 2009, p. 1)

$$\theta^* \approx \theta^{(t)} - \frac{\left(\theta^{(t+1)} - \theta^{(t)}\right)^2}{\theta^{(t+2)} - 2\theta^{(t+1)} + \theta^{(t)}}$$

We construct Aitken sequence $\left\{\hat{\theta}^{(t)}\right\}_{t=1}^{+\infty} = \hat{\theta}^{(1)}, \hat{\theta}^{(2)}, \ldots, \hat{\theta}^{(t)}, \ldots$ such that (Wikipedia, Aitken's delta-squared process, 2017)

$$\hat{\theta}^{(t)} = \theta^{(t)} - \frac{\left(\theta^{(t+1)} - \theta^{(t)}\right)^2}{\theta^{(t+2)} - 2\theta^{(t+1)} + \theta^{(t)}} = \theta^{(t)} - \frac{\left(\Delta\theta^{(t)}\right)^2}{\Delta^2\theta^{(t)}} \qquad (4.3.1)$$

Where Δ is forward difference operator,

$$\Delta\theta^{(t)} = \theta^{(t+1)} - \theta^{(t)}$$

And

$$\Delta^2\theta^{(t)} = \Delta\left(\Delta\theta^{(t)}\right) = \Delta\left(\theta^{(t+1)} - \theta^{(t)}\right) = \Delta\theta^{(t+1)} - \Delta\theta^{(t)}$$
$$= \left(\theta^{(t+2)} - \theta^{(t+1)}\right) - \left(\theta^{(t+1)} - \theta^{(t)}\right) = \theta^{(t+2)} - 2\theta^{(t+1)} + \theta^{(t)}$$

When Θ is vector as $\Theta = (\theta_1, \theta_2, \ldots, \theta_r)^T$, Aitken sequence $\left\{\hat{\Theta}^{(t)}\right\}_{t=1}^{+\infty} = \hat{\Theta}^{(1)}, \hat{\Theta}^{(2)}, \ldots, \hat{\Theta}^{(t)}, \ldots$ is defined by applying equation 4.3.1 into its components θ_i (s) according to equation 4.3.2:

$$\hat{\theta}_i^{(t)} = \theta_i^{(t)} - \frac{\left(\Delta\theta_i^{(t)}\right)^2}{\Delta^2\theta_i^{(t)}}, \forall i = 1, 2, \ldots, r \qquad (4.3.2)$$

Where,

$$\Delta\theta_i^{(t)} = \theta_i^{(t+1)} - \theta_i^{(t)}$$
$$\Delta^2\theta^{(t)} = \theta_i^{(t+2)} - 2\theta_i^{(t+1)} + \theta_i^{(t)}$$

According theorem of Aitken acceleration, Aitken sequence $\left\{\hat{\Theta}^{(t)}\right\}_{t=1}^{+\infty}$ approaches Θ^* faster than the sequence $\left\{\Theta^{(t)}\right\}_{t=1}^{+\infty} = \Theta^{(1)}, \Theta^{(2)}, \ldots, \Theta^{(t)}, \ldots$ with note that the sequence $\left\{\Theta^{(t)}\right\}_{t=1}^{+\infty}$ is instance of GEM.

$$\lim_{t \to +\infty} \frac{\hat{\theta}_i^{(t)} - \theta_i^*}{\theta_i^{(t)} - \theta_i^*} = 0$$

Essentially, the combination of GEM and Aitken acceleration is to replace the sequence $\left\{\Theta^{(t)}\right\}_{t=1}^{+\infty}$ by Aitken sequence $\left\{\hat{\Theta}^{(t)}\right\}_{t=1}^{+\infty}$ as seen in table 4.3.1.

E-step:
The expectation $Q(\Theta \mid \Theta^{(t)})$ is determined based on current $\Theta^{(t)}$, according to equation 2.8. Actually, $Q(\Theta \mid \Theta^{(t)})$ is formulated as function of Θ. Note that $t = 1, 2, 3, \ldots$ and $\Theta^{(0)} = \Theta^{(1)}$.

M-step:

    Let $\Theta^{(t+1)} = (\theta_1{}^{(t+1)}, \theta_2{}^{(t)},\ldots, \theta_r{}^{(t+1)})^T$ be a maximizer of $Q(\Theta \mid \Theta^{(t)})$. Note $\Theta^{(t+1)}$ will become current parameter at the next iteration $((t+1)^{\text{th}}$ iteration).

    Aitken parameter $\widehat{\Theta}^{(t-1)} = \left(\hat{\theta}_1^{(t-1)}, \hat{\theta}_2^{(t-1)}, \ldots, \hat{\theta}_r^{(t-1)}\right)^T$ is calculated according to equation 4.3.2.

$$\hat{\theta}_i^{(t-1)} = \theta_i^{(t-1)} - \frac{\left(\Delta\theta_i^{(t-1)}\right)^2}{\Delta^2\theta_i^{(t-1)}}$$

    If $\widehat{\Theta}^{(t-1)} = \widehat{\Theta}^{(t-2)}$ then, the algorithm stops and we have $\widehat{\Theta}^{(t-1)} = \widehat{\Theta}^{(t-2)} = \Theta^*$.

Table 4.3.1. E-step and M-step of GEM algorithm combined with Aitken acceleration

Because Aitken sequence $\left\{\widehat{\Theta}^{(t)}\right\}_{t=1}^{+\infty}$ converges to Θ^* faster than the sequence $\left\{\Theta^{(t)}\right\}_{t=1}^{+\infty}$ does, the convergence of GEM is improved with support of Aitken acceleration method.

    In equation 4.3.2, parametric components θ_i (s) converges separately. Guo, Li, and Xu (Guo, Li, & Xu, 2017) assumed such components converges together with the same rate. So they replaced equation 4.3.2 by equation 4.3.3 (Guo, Li, & Xu, 2017, p. 176) for Aitken sequence $\left\{\widehat{\Theta}^{(t)}\right\}_{t=1}^{+\infty}$.

$$\widehat{\Theta}^{(t)} = \Theta^{(t)} - \frac{\left|\Delta\Theta^{(t)}\right|^2}{\left|\Delta^2\Theta^{(t)}\right|}\Delta^2\Theta^{(t)} \tag{4.3.3}$$

4.4. ECM algorithm

Because M-step of GEM is complicated, Meng and Rubin (Meng & Rubin, 1993) proposed a so-called Expectation Conditional Expectation (ECM) algorithm in which M-step is replaced by several computationally simpler Conditional Maximization (CM) steps. Each CM-step maximizes $Q(\Theta \mid \Theta^{(t)})$ on given constraint. ECM is very useful in the case that maximization of $Q(\Theta \mid \Theta^{(t)})$ with constraints is simpler than maximization of $Q(\Theta \mid \Theta^{(t)})$ without constraints as usual.

    Suppose the parameter Θ is partitioned into S sub-parameters $\Theta = \{\Theta_1, \Theta_2,\ldots, \Theta_S\}$ and there are S pre-selected vector function $g_s(\Theta)$:

$$G = \{g_s(\Theta); s = 1,2, \ldots, S\} \tag{4.4.1}$$

Each function $g_s(\Theta)$ represents a constraint. Support there is a sufficient enough number of derivatives of each $g_s(\Theta)$. In ECM algorithm (Meng & Rubin, 1993, p. 268), M-step is replaced by a sequence of CM-steps. Each CM-step maximizes $Q(\Theta \mid \Theta^{(t)})$ over Θ but with some function $g_s(\Theta)$ fixed at its previous value. Concretely, there are S CM-steps and every s^{th} CM-step finds $\Theta^{(t+s/S)}$ that maximizes $Q(\Theta \mid \Theta^{(t)})$ over Θ subject to the constraint $g_s(\Theta) = g_s(\Theta^{(t+(s-1)/S)})$. The next parameter $\Theta^{(t+1)}$ is the output of the final CM-step such that $\Theta^{(t+1)} = \Theta^{(t+s/S)}$. Table 4.4.1 (Meng & Rubin, 1993, p. 272) shows E-step and CM-steps of ECM algorithm.

E-step:

    As usual, $Q(\Theta \mid \Theta^{(t)})$ is determined based on current $\Theta^{(t)}$ according to equation 2.8. Actually, $Q(\Theta \mid \Theta^{(t)})$ is formulated as function of Θ.

CM-steps:

    There are S CM-steps. In every s^{th} CM step (s =1, 2,…, S), finding

$$\Theta^{\left(t+\frac{s}{S}\right)} = \underset{\Theta}{\text{argmax}}\left\{Q\left(\Theta\middle|\Theta^{(t)}\right) \text{ with subject to } g_s(\Theta) = g_s\left(\Theta^{\left(t+\frac{s-1}{S}\right)}\right)\right\} \tag{4.4.2}$$

    The next parameter $\Theta^{(t+1)}$ is the output of the final CM-step (S^{th} CM-step):

$$\Theta^{(t+1)} = \Theta^{\left(t+\frac{S}{S}\right)} \tag{4.4.3}$$

    Note, $\Theta^{(t+1)}$ will become current parameter at the next iteration $((t+1)^{\text{th}}$ iteration).

Table 4.3.1. E-step and CM-steps of ECM algorithm

ECM algorithm stops at some t^{th} iteration such that $\Theta^{(t)} = \Theta^{(t+1)} = \Theta^*$. CM-steps depend on how to define pre-selected functions in G. For example, if $g_s(\Theta)$ consists all sub-parameters except Θ_s then, the sth CM-step maximizes $Q(\Theta \mid \Theta^{(t)})$ with regard to Θ_s whereas other sub-parameters are fixed. If $g_s(\Theta)$ consists only Θ_s then, the sth CM-step maximizes $Q(\Theta \mid \Theta^{(t)})$ with regard to all sub-parameters except Θ_s. Note, definition of ECM algorithm is specified by equations 4.4.2 and 4.4.3

From equations 4.4.2 and 4.4.3, we have:

$$Q\big(\Theta^{(t+1)}\big|\Theta^{(t)}\big) = Q\big(M\big(\Theta^{(t)}\big)\big|\Theta^{(t)}\big) \geq Q\big(\Theta^{(t)}\big|\Theta^{(t)}\big), \forall t$$

Hence, the convergence of ECM is asserted according to corollary 3.3. However, Meng and Rubin (Meng & Rubin, 1993, pp. 274-276) provided some conditions for convergence of ECM to a maximizer of $L(\Theta)$.

5. Applications of EM

5.1. Mixture model and EM

As usual, let X be the hidden or latent space and let Y be the observed space. Especially, the random variable X in X represents latent class or latent component of random variable Y in Y. Suppose X is discrete and ranges in $\{1, 2,…, K\}$. The so-called probabilistic finite *mixture model* is represented by the PDF of Y, as seen in equation 5.1.

$$f(Y|\Theta) = \sum_{X=1}^{K} \alpha_X f_X(Y|\theta_X) \tag{5.1}$$

Where,

$$\Theta = (\alpha_1, \alpha_2, …, \alpha_K, \theta_1, \theta_2, …, \theta_K)^T$$

$$\sum_{k=1}^{K} \alpha_k = 1$$

Note, Y can be discrete or continuous. Recall that the ultimate purpose of EM algorithm is to maximize $f(Y|\Theta)$ with subject to Θ. Each $f_X(Y|\theta_X)$ is called the Xth partial PDF of Y whose partial parameter is θ_X. Each $f_X(Y|\theta_X)$ is also called the Xth observational PDF of Y. It is really the conditional PDF of Y given X, as seen in equation 5.2.

$$f_X(Y|\theta_X) = f(Y|X, \theta_X) \tag{5.2}$$

From equation 5.1, the mixture model $f(Y|\Theta)$ is the mean of K partial PDFs. The variable X implies which partial PDF "generates" Y (Bilmes, 1998, p. 5).

Each α_X is called mixture coefficient. It is really the probability of discrete X, as seen in equation 5.3. However, in mixture model, each α_X is also considered as parameter, which is belongs to the compound parameter Θ.

$$\alpha_X = P(X) \tag{5.3}$$

The joint probabilistic distribution of X and Y, which implies the implicit mapping between X and Y, is product of the mixture coefficient α_X and the Xth PDF of Y, as seen in equation 5.4.

$$f(X, Y|\Theta) = P(X)f(Y|X, \theta_X) = \alpha_X f_X(Y|\theta_X) \tag{5.4}$$

This implies:

$$f(Y|\Theta) = \sum_{X=1}^{K} f(X, Y|\Theta) = \sum_{X=1}^{K} P(X)f(Y|X, \theta_X) = \sum_{X=1}^{K} \alpha_X f_X(Y|\theta_X) \tag{5.5}$$

Equation 5.6 specifies the conditional probability of X given Y. Please pay attention to this important probability.

$$P(X|Y, \Theta) = \frac{\alpha_X f_X(Y|\theta_X)}{\sum_{l=1}^{K} \alpha_l f_l(Y|\theta_l)} \tag{5.6}$$

Following is the proof of equation 5.6. According to Bayes' rule, we have:

$$P(X = x | Y = y, \Theta) = \frac{P(x) f(y|x, \theta_x)}{\sum_{X=1}^{K} P(X) f(Y|X, \theta_X)}$$

Applying equations 5.3 and 5.4, we have:

$$P(X = x | Y = y, \Theta) = \frac{\alpha_x f_x(y|\theta_x)}{\sum_{X=1}^{K} \alpha_X f_X(Y|\theta_X)}$$

In other words, equation 5.6 is established∎

Now GEM algorithm is applied into mixture model for estimating the parameter Θ. Derived from equation 2.12, the conditional expectation $Q(\Theta'|\Theta)$ of mixture model becomes:

$$Q(\Theta'|\Theta) = \sum_X P(X|Y, \Theta) \log(f(X, Y|\Theta')) = \sum_X P(X|Y, \Theta) \log(\alpha_X f_X(Y|\theta'_X)) \qquad (5.7)$$

In practice, suppose Y is observed as a sample $\mathcal{Y} = \{Y_1, Y_2, \dots, Y_N\}$ of size N with note that all Y_i (s) are mutually independent. The observed sample $\mathcal{Y}$ is associated with a a hidden set (latent set) $\mathcal{X} = \{X_1, X_2, \dots, X_N\}$ of size N. All X_i (s) are independent and identically distributed (iid). Each $X_i \in \mathbf{X}$ is a random variable like X. Of course, the domain of each X_i is $\mathbf{X}$. Derived from equation 2.14, equation 5.8 specifies $Q(\Theta'|\Theta)$ given such $\mathcal{X}$ and $\mathcal{Y}$.

$$Q(\Theta'|\Theta) = \sum_{i=1}^{N} \sum_{X_i} P(X_i|Y_i, \Theta) \log\left(\alpha_{X_i} f_{X_i}(Y_i|\theta'_{X_i})\right) \qquad (5.8)$$

Equation 5.8 is the general case of equation 5.7. At the tth iteration of GEM, given current parameter $\Theta^{(t)} = (\alpha_1^{(t)}, \alpha_2^{(t)}, \dots, \alpha_K^{(t)}, \theta_1^{(t)}, \theta_2^{(t)}, \dots, \theta_K^{(t)})^T$, the conditional expectation specified by equation 5.8 is written as follows:

$$Q(\Theta|\Theta^{(t)}) = \sum_{i=1}^{N} \sum_{X_i} P(X_i|Y_i, \Theta^{(t)}) \log\left(\alpha_{X_i} f_{X_i}(Y_i|\theta_{X_i})\right)$$

Thus, the unknown of $Q(\Theta|\Theta^{(t)})$ is $\Theta = (\alpha_1, \alpha_2, \dots, \alpha_K, \theta_1, \theta_2, \dots, \theta_K)^T$. Because every X_i is discrete and ranges in $\{1, 2, \dots, K\}$, the conditional expectation $Q(\Theta|\Theta^{(t)})$ is re-written as equation 5.9 for convenience.

$$Q(\Theta|\Theta^{(t)}) = \sum_{i=1}^{N} \sum_{k=1}^{K} P(k|Y_i, \Theta^{(t)}) \log(\alpha_k f_k(Y_i|\theta_k)) \qquad (5.9)$$

Where the conditional probability $P(k \mid Y, \Theta^{(t)})$ is determined by equation 5.10 which is indeed equation 5.6.

$$P(k|Y_i, \Theta^{(t)}) = P(X_i = k|Y_i, \Theta^{(t)}) = \frac{\alpha_k^{(t)} f_k\left(Y_i|\theta_k^{(t)}\right)}{\sum_{l=1}^{K} \alpha_l^{(t)} f_l\left(Y_i|\theta_l^{(t)}\right)} \qquad (5.10)$$

At M-step of the current t^{th} iteration, $Q(\Theta|\Theta^{(t)})$ specified by equation 5.9 is maximized with subject to Θ. How to maximize $Q(\Theta|\Theta^{(t)})$ with subject to Θ is dependent on types of partial PDFs $f_k(Y_i|\theta_k)$. In this section, we focus on normal mixture model (Gaussian mixture model) in which each $f_k(Y_i|\theta_k)$ is normal distribution, according to equation 5.11. Note, let Y be random variable representing all Y_i. Without loss of generality, suppose Y is vector so that each $f_k(Y|\theta_k)$ is multivariate normal distribution. Recall that each $f_k(Y|\theta_k)$ is called the kth partial PDF of Y or the kth observational PDF of Y.

$$f_k(Y|\theta_k) = |2\pi\Sigma_k|^{-\frac{1}{2}} \exp\left(-\frac{1}{2}(Y - \mu_k)^T \Sigma_k^{-1}(Y - \mu_k)\right) \qquad (5.11)$$

Where μ_k and Σ_k are mean vector and covariance matrix of $f_k(Y|\theta_k)$, respectively. Note, the notation $|.|$ denotes determinant of given matrix and Σ_k is symmetric.

The Lagrange function $la(\Theta|\Theta^{(t)})$ is sum of $Q(\Theta|\Theta^{(t)})$ and the constraint $\sum_{k=1}^{K} \alpha_k = 1$, which is specified by equation 5.12. Of course, $la(\Theta|\Theta^{(t)})$ is function of Θ.

$$la\big(\Theta\big|\Theta^{(t)}\big) = Q\big(\Theta\big|\Theta^{(t)}\big) + \lambda\left(1 - \sum_{k=1}^{K}\alpha_k\right)$$

$$= \sum_{i=1}^{N}\sum_{k=1}^{K}P\big(k\big|Y_i,\Theta^{(t)}\big)\log(\alpha_k) \tag{5.12}$$

$$+ \sum_{i=1}^{N}\sum_{k=1}^{K}P\big(k\big|Y_i,\Theta^{(t)}\big)\log\big(f_k(Y_i|\theta_k)\big) + \lambda\left(1 - \sum_{k=1}^{K}\alpha_k\right)$$

Note, $\lambda \geq 0$ is called Lagrange multiplier. The next parameters $\alpha_k{}^{(t+1)}$ that maximizes $Q(\Theta|\Theta^{(t)})$ is solution of the equation formed by setting the first-order partial derivative of Lagrange function regarding α_k to be zero.

$$\frac{\partial la\big(\Theta\big|\Theta^{(t)}\big)}{\partial \alpha_k} = 0$$

$$\Leftrightarrow \frac{\partial}{\partial \alpha_k}\left(\sum_{i=1}^{N}\sum_{k=1}^{K}P\big(k\big|Y_i,\Theta^{(t)}\big)\log(\alpha_k) + \lambda\left(1 - \sum_{k=1}^{K}\alpha_k\right)\right) = 0$$

$$\Leftrightarrow \sum_{i=1}^{N}\frac{1}{\alpha_k}P\big(k\big|Y_i,\Theta^{(t)}\big) - \lambda = 0$$

This implies:

$$\sum_{i=1}^{N}P\big(k\big|Y_i,\Theta^{(t)}\big) - \alpha_k\lambda = 0 \tag{5.13}$$

Summing equation 5.13 over K classes $\{1, 2,\ldots, K\}$, we have (Bilmes, 1998, p. 5):

$$\sum_{i=1}^{N}\sum_{k=1}^{K}P\big(k\big|Y_i,\Theta^{(t)}\big) - \lambda\sum_{k=1}^{K}\alpha_k = 0$$

$$\Leftrightarrow N - \lambda = 0$$

$$\left(\text{due to } \sum_{k=1}^{K}P\big(k\big|Y_i,\Theta^{(t)}\big) = 1 \text{ and } \sum_{k=1}^{K}\alpha_k = 1\right)$$

$$\Leftrightarrow \lambda = N$$

Substituting $\lambda = N$ into equation 5.13, the next parameters $\alpha_k{}^{(t+1)}$ is totally determined by equation 5.14.

$$\alpha_k^{(t+1)} = \frac{1}{N}\sum_{i=1}^{N}P\big(k\big|Y_i,\Theta^{(t)}\big) \tag{5.14}$$

Note, the conditional probability $P(k \mid Y_i, \Theta^{(t)})$ is determined by equation 5.10.

Now we find other parameters $\theta_k^{(t+1)} = (\mu_k^{(t+1)}, \Sigma_k^{(t+1)})^T$. Recall that each Y_i conforms to multivariate normal distribution, according to equation 5.11.

$$f_k(Y_i|\theta_k) = |2\pi\Sigma_k|^{-\frac{1}{2}}\exp\left(-\frac{1}{2}(Y_i - \mu_k)^T\Sigma_k^{-1}(Y_i - \mu_k)\right)$$

Where μ_k and Σ_k are mean and covariance matrix of $f_k(Y_i|\theta_k)$, respectively. The Lagrange function is re-written as follows:

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$$la(\Theta|\Theta^{(t)}) = \sum_{i=1}^{N}\sum_{k=1}^{K} P(k|Y_i,\Theta^{(t)})\log(\alpha_k)$$

$$+ \sum_{i=1}^{N}\sum_{k=1}^{K} P(k|Y_i,\Theta^{(t)})\left(-\frac{p}{2}\log(2\pi) - \frac{1}{2}\log|\Sigma_k|\right.$$

$$\left. -\frac{1}{2}(Y_i-\mu_k)^T\Sigma_k^{-1}(Y_i-\mu_k)\right) + \lambda\left(1 - \sum_{k=1}^{K}\alpha_k\right)$$

Where p is the dimension of Y_i; in other words, p is the dimension of space $\mathbf{Y}$.

The first-order partial derivative of Lagrange function with respect to μ_k is (Nguyen, 2015, p. 35):

$$\frac{\partial la(\Theta|\Theta^{(t)})}{\partial \mu_k} = \sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})((Y_i-\mu_k)^T\Sigma_k^{-1})$$

$$\left(\text{due to } \frac{\partial (Y_i-\mu_k)^T\Sigma_k^{-1}(Y_i-\mu_k)}{\partial \mu_k} = -2(Y_i-\mu_k)^T\Sigma_k^{-1} \text{ when } \Sigma_k^{-1} \text{ is symmetric}\right)$$

The next parameter $\mu_k^{(t+1)}$ that maximizes $Q(\Theta|\Theta^{(t)})$ is solution of the equation formed by setting the first-order partial derivative of Lagrange function with regard to μ_k to be $\mathbf{0}^T$. Note that $\mathbf{0} = (0, 0,\ldots, 0)^T$ is zero vector.

$$\frac{\partial la(\Theta|\Theta^{(t)})}{\partial \mu_k} = \mathbf{0}^T$$

$$\Leftrightarrow \sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})((Y_i-\mu_k)^T\Sigma_k^{-1}) = \mathbf{0}^T$$

$$\Leftrightarrow \left(\sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})(Y_i-\mu_k)^T\right)\Sigma_k^{-1} = \mathbf{0}^T$$

$$\Rightarrow \sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})(Y_i-\mu_k)^T = \mathbf{0}^T$$

$$\Leftrightarrow \sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})(Y_i-\mu_k) = \mathbf{0}$$

$$\Leftrightarrow \sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})Y_i - \left(\sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})\right)\mu_k = \mathbf{0}$$

$$\Leftrightarrow \left(\sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})\right)\mu_k = \sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})Y_i$$

This implies equation 5.15 to specify the next parameter $\mu_k^{(t+1)}$.

$$\mu_k^{(t+1)} = \frac{\sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})Y_i}{\sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})} \tag{5.15}$$

Note, the conditional probability $P(k | Y_i, \Theta^{(t)})$ is determined by equation 5.10.

The first-order partial derivative of Lagrange function with respect to Σ_k is:

$$\frac{\partial la(\Theta|\Theta^{(t)})}{\partial \Sigma_k} = \sum_{i=1}^{N} P(k|Y_i,\Theta^{(t)})\left(-\frac{1}{2}\Sigma_k^{-1} + \frac{1}{2}\Sigma_k^{-1}(Y_i-\mu_k)(Y_i-\mu_k)^T\Sigma_k^{-1}\right)$$

Due to:

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$$\frac{\partial \log(|\Sigma_k|)}{\partial \Sigma_k} = \Sigma_k^{-1}$$

And

$$\frac{\partial (Y_i - \mu_k)^T \Sigma_k^{-1} (Y_i - \mu_k)}{\partial \Sigma_k} = \frac{\partial \text{tr}\left((Y_i - \mu_k)(Y_i - \mu_k)^T \Sigma_k^{-1}\right)}{\partial \Sigma_k}$$

Because Bilmes (Bilmes, 1998, p. 5) mentioned:

$$(Y_i - \mu_k)^T \Sigma_k^{-1} (Y_i - \mu_k) = \text{tr}\left((Y_i - \mu_k)(Y_i - \mu_k)^T \Sigma_k^{-1}\right)$$

Where tr(A) is trace operator which takes sum of diagonal elements of matrix $\text{tr}(A) = \sum_i a_{ii}$.

This implies (Nguyen, 2015, p. 45):

$$\frac{\partial (Y_i - \mu_k)^T \Sigma_k^{-1} (Y_i - \mu_k)}{\partial \Sigma_k} = \frac{\partial \text{tr}\left((Y_i - \mu_k)(Y_i - \mu_k)^T \Sigma_k^{-1}\right)}{\partial \Sigma_k} = -\Sigma_k^{-1}(Y_i - \mu_k)(Y_i - \mu_k)^T \Sigma_k^{-1}$$

Where Σ_k is symmetric and invertible matrix. Substituting the next parameter $\mu_k^{(t+1)}$ specified by equation 5.15 into the first-order partial derivative of Lagrange function with respect to Σ_k, we have:

$$\frac{\partial la(\Theta|\Theta^{(t)})}{\partial \Sigma_k} = \sum_{i=1}^{N} P(k|Y_i, \Theta^{(t)}) \left(-\frac{1}{2}\Sigma_k^{-1} + \frac{1}{2}\Sigma_k^{-1}\left(Y_i - \mu_k^{(t+1)}\right)\left(Y_i - \mu_k^{(t+1)}\right)^T \Sigma_k^{-1}\right)$$

The next parameter $\Sigma_k^{(t+1)}$ that maximizes $Q(\Theta|\Theta^{(t)})$ is the solution of equation formed by setting the first-order partial derivative of Lagrange function regarding Σ_k to zero matrix. Let [**0**] denote zero matrix.

$$[\mathbf{0}] = \begin{pmatrix} 0 & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 \end{pmatrix}$$

We have:

$$\frac{\partial la(\Theta|\Theta^{(t)})}{\partial \Sigma_k} = [\mathbf{0}]$$

$$\Leftrightarrow \sum_{i=1}^{N} P(k|Y_i, \Theta^{(t)}) \left(-\frac{1}{2}\Sigma_k^{-1} + \frac{1}{2}\Sigma_k^{-1}\left(Y_i - \mu_k^{(t+1)}\right)\left(Y_i - \mu_k^{(t+1)}\right)^T \Sigma_k^{-1}\right) = [\mathbf{0}]$$

$$\Rightarrow \sum_{i=1}^{N} P(k|Y_i, \Theta^{(t)}) \left(-\Sigma_k + \left(Y_i - \mu_k^{(t+1)}\right)\left(Y_i - \mu_k^{(t+1)}\right)^T\right) = [\mathbf{0}]$$

$$\Leftrightarrow \sum_{i=1}^{N} P(k|Y_i, \Theta^{(t)}) \left(\left(Y_i - \mu_k^{(t+1)}\right)\left(Y_i - \mu_k^{(t+1)}\right)^T\right) - \left(\sum_{i=1}^{N} P(k|Y_i, \Psi^{(t)})\right) \Sigma_k = [\mathbf{0}]$$

$$\Leftrightarrow \left(\sum_{i=1}^{N} P(k|Y_i, \Theta^{(t)})\right) \Sigma_k = \sum_{i=1}^{N} P(k|Y_i, \Theta^{(t)}) \left(\left(Y_i - \mu_k^{(t+1)}\right)\left(Y_i - \mu_k^{(t+1)}\right)^T\right)$$

This implies equation 5.16 to specify the next parameter $\Sigma_k^{(t+1)}$.

$$\Sigma_k^{(t+1)} = \frac{\sum_{i=1}^{N} P(k|Y_i, \Theta^{(t)}) \left(\left(Y_i - \mu_k^{(t+1)}\right)\left(Y_i - \mu_k^{(t+1)}\right)^T\right)}{\sum_{i=1}^{N} P(k|Y_i, \Theta^{(t)})} \quad (5.16)$$

Note, the conditional probability $P(k \mid Y_i, \Theta^{(t)})$ is determined by equation 5.10 and the next parameter $\mu_k^{(t+1)}$ is specified by equation 5.15.

The two steps of GEM algorithm for constructing normal mixture model at some t^{th} iteration are shown in table 5.1 (Bilmes, 1998, p. 7).

E-step:

  The conditional probability $P(k \mid Y_i, \Theta^{(t)})$ is determined based on current parameter $\Theta^{(t)} = (\alpha_1^{(t)}, \alpha_2^{(t)}, \ldots, \alpha_K^{(t)}, \theta_1^{(t)}, \theta_2^{(t)}, \ldots, \theta_K^{(t)})^T$, according to equation 5.10. Note, in normal mixture model, each observational PDF $f_k(Y|\theta_k)$ is (multivariate) normal distribution with mean vector μ_k and covariance matrix Σ_k such that $\theta_k = (\mu_k, \Sigma_k)^T$.

M-step:

  The next parameter $\Theta^{(t+1)} = (\alpha_1^{(t+1)}, \alpha_2^{(t+1)}, \ldots, \alpha_K^{(t+1)}, \theta_1^{(t+1)}, \theta_2^{(t+1)}, \ldots, \theta_K^{(t+1)})^T$, which is a maximizer of $Q(\Theta \mid \Theta^{(t)})$ with subject to Θ, is calculated by equations 5.14, 5.15, and 5.16 with current parameter $\Theta^{(t)}$.

$$\alpha_k^{(t+1)} = \frac{1}{N} \sum_{i=1}^{N} P\big(k \big| Y_i, \Theta^{(t)}\big)$$

$$\mu_k^{(t+1)} = \frac{\sum_{i=1}^{N} P\big(k \big| Y_i, \Theta^{(t)}\big) Y_i}{\sum_{i=1}^{N} P\big(k \big| Y_i, \Theta^{(t)}\big)}$$

$$\Sigma_k^{(t+1)} = \frac{\sum_{i=1}^{N} P\big(k \big| Y_i, \Theta^{(t)}\big) \left(\big(Y_i - \mu_k^{(t+1)}\big)\big(Y_i - \mu_k^{(t+1)}\big)^T \right)}{\sum_{i=1}^{N} P\big(k \big| Y_i, \Theta^{(t)}\big)}$$

Table 5.1. E-step and M-step of GEM algorithm for constructing normal mixture model

GEM algorithm converges at some t^{th} iteration. At that time, $\Theta^* = \Theta^{(t+1)} = \Theta^{(t)}$ is the optimal estimate of normal mixture model specified by equations 5.1 and 5.11 aforementioned.

6. Discussions

The convergence of GEM is based on the assumption that $Q(\Theta' \mid \Theta)$ is smooth enough but $Q(\Theta' \mid \Theta)$ may not be smooth in practice when $f(X \mid \Theta)$ may be discrete probability function. For example, when $f(X \mid \Theta)$ and $k(X \mid Y, \Theta)$ are discrete, equation 2.8 becomes

$$Q(\Theta'|\Theta) = E\big(\log\big(f(X|\Theta')\big)\big|Y, \Theta\big) = \sum_{\varphi^{-1}(Y)} k(X|Y, \Theta)\log\big(f(X|\Theta')\big)$$

This discussion section goes beyond traditional variants of GEM algorithm when $Q(\Theta' \mid \Theta)$ is not smooth. Therefore, heuristic optimization methods which simulate social behavior, such as particle swarm optimization (PSO) algorithm (Poli, Kennedy, & Blackwell, 2007) and artificial bee colony (ABC) algorithm, are useful in case that there is no requirement of existence of derivative. Moreover, these heuristic methods aim to find global optimizer. I propose an association of GEM and PSO which produces a so-called quasi-PSO-GEM algorithm in which M-step is implemented by one-time PSO (Wikipedia, Particle swarm optimization, 2017). Given current t^{th} iteration, $\Theta^{(t)}$ is modeled as swarm's best position. Suppose there are n particles and each particle i has current velocity $V_i^{(t)}$, current positions $\Psi_i^{(t)}$, and best position $\Phi_i^{(t)}$. At each iteration, it is expected that these particles move to swarm's new best position which is the next parameter $\Theta^{(t+1)}$. The swarm's best position at the final iteration is expected as Θ^*. Table 6.2 is the proposal of quasi-PSO-GEM algorithm.

E-step:

  As usual, $Q(\Theta \mid \Theta^{(t)})$ is determined based on current $\Theta^{(t)}$ according to equation 2.8. Actually, $Q(\Theta \mid \Theta^{(t)})$ is formulated as function of Θ.

M-step includes four sub-steps:

  1. Calculating the next velocity $V_i^{(t+1)}$ of each particle based on its current velocity $V_i^{(t)}$, its current positions $\Psi_i^{(t)}$, its best positions $\Phi_i^{(t)}$, and the swarm's best position $\Theta^{(t)}$:

$$V_i^{(t+1)} = \omega V_i^{(t)} + r\phi_1\big(\Phi_i^{(t)} - \Psi_i^{(t)}\big) + r\phi_2\big(\Theta^{(t)} - \Psi_i^{(t)}\big) \qquad (6.1)$$

> Where ω, ϕ_1, and ϕ_2 are particular parameters of PSO (Poli, Kennedy, & Blackwell, 2007, pp. 3-4) whereas r is a random number such that $0 < r < 1$ (Wikipedia, Particle swarm optimization, 2017).
>
> 2. Calculating the next position $\Psi_i^{(t+1)}$ of each particle based on its current position $\Psi_i^{(t)}$ and its current velocity $V_i^{(t)}$:
>
> $$\Psi_i^{(t+1)} = \Psi_i^{(t)} + V_i^{(t)} \qquad (6.2)$$
>
> 3. If $Q(\Phi_i^{(t)} \mid \Theta^{(t)}) < Q(\Psi_i^{(t+1)} \mid \Theta^{(t)})$ then, the next best position of each particle i is re-assigned as $\Phi_i^{(t+1)} = \Psi_i^{(t+1)}$. Otherwise, such next best position is kept intact as $\Phi_i^{(t+1)} = \Phi_i^{(t)}$.
>
> 4. The next parameter $\Theta^{(t+1)}$ is the swarm's new best position over the best positions of all particles:
>
> $$\Theta^{(t+1)} = \underset{\Phi_i^{(t)}}{\mathrm{argmax}}\left\{ Q\left(\Phi_1^{(t)}\middle|\Theta^{(t)}\right), Q\left(\Phi_2^{(t)}\middle|\Theta^{(t)}\right), \ldots, Q\left(\Phi_n^{(t)}\middle|\Theta^{(t)}\right) \right\} \qquad (6.3)$$
>
> If the bias $|\Theta^{(t+1)} - \Theta^{(t)}|$ is small enough, the algorithm stops. Otherwise, $\Theta^{(t+1)}$ and all $V_i^{(t+1)}$, $\Psi_i^{(t+1)}$, $\Phi_i^{(t+1)}$ become current parameters in the next iteration.

Table 6.1. E-step and M-step of the proposed quasi-PSO-GEM

At the first iteration, each particle is initialized with $\Psi_i^{(1)} = \Phi_i^{(1)} = \Theta^{(1)}$ and uniformly distributed velocity $V_i^{(1)}$. Note, $\Theta^{(1)}$ is initialized arbitrarily. Other termination criteria can be used, for example, $Q(\Theta \mid \Theta^{(t)})$ is large enough or the number of iterations is large enough.

We cannot prove mathematically convergence of quasi-PSO-GEM but we expect that $\Theta^{(t+1)}$ resulted from equation 6.3 is an approximation of Θ^* at the last iteration after a large enough number of iterations. However, quasi-PSO-GEM tendentiously approaches global maximizer of $L(\Theta)$, regardless of whether $L(\Theta)$ is concave. Hence, it is necessary to make experiment on quasi-PSO-GEM.

There are many other researches which combine EM and PSO but the proposed quasi-PSO-GEM algorithm has different ideology when it one-time PSO is embed into M-step to maximize $Q(\Theta \mid \Theta^{(t)})$ and so the ideology of quasi-PSO-GEM is near to the ideology of Newton-Raphson process. With different viewpoint, some other researches combine EM and PSO in order to solving better a particular problem instead of improving EM itself. For example, Ari and Aksoy (Ari & Aksoy, 2010) used PSO to solve optimization problem of the clustering algorithm based on mixture model and EM. Rajeswari and Gunasundari (Rajeswari & Gunasundari, 2016) proposed EM for PSO based weighted clustering. Zhang, Zhuang, Gao, Luo, Ran, and Du (Zhang, et al., 2014) proposed a so-called PSO-EM algorithm to make optimum use of PSO in partial E-step in order solve the difficulty of integrals in normal compositional model. Golubovic, Olcan, and Kolundzija (Golubovic, Olcan, & Kolundzija, 2007) proposed a few modifications of the PSO algorithm which are applied to EM optimization of a broadside antenna array. Tang, Song, and Liu (Tang, Song, & Liu, 2014) proposed a hybrid clustering method based on improved PSO and EM clustering algorithm to overcome drawbacks of EM clustering algorithm. Tran, Vo, and Lee (Tran, Vo, & Lee, 2013) proposed a novel clustering algorithm for image segmentation by employing the arbitrary covariance matrices that uses PSO for the estimation of Gaussian mixture models.

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