**Expectation Maximization Algorithm with Combinatorial Assumption**

**Abstract**

Expectation maximization (EM) algorithm is a popular and powerful mathematical method for parameter estimation in case that there exist both observed data and hidden data. The EM process depends on an implicit relationship between observed data and hidden data which is specified by a mapping function in traditional EM and a joint probability density function (PDF) in practical EM. However, the mapping function is vague and impractical whereas the joint PDF is not easy to be defined because of heterogeneity between observed data and hidden data. The research aims to improve competency of EM by making it more feasible and easier to be specified, which removes the vagueness. Therefore, the research proposes an assumption that observed data is the combination of hidden data which is realized as an analytic function where data points are numerical. In other words, observed points are supposedly calculated from hidden points via regression model. Mathematical computations and proofs indicate feasibility and clearness of the proposed method which can be considered as an extension of EM.

**Keywords:** expectation maximization (EM), observed data, hidden data, mapping function, joint probability density function, combinatorial assumption, regression model.

**1. Introduction**

Expectation maximization (EM) algorithm developed by Dempster, Laird, and Rubin called DLR (Dempster, Laird, & Rubin, 1977) is an extension of maximum likelihood estimation (MLE) method when there exist both observed data *X* and hidden data *Y* and there is an implicit mapping *φ*: ***X*** → ***Y*** such that *φ*–1(*Y*) = {: *φ*(*X*) = *Y*}. Let *f*(*X* | Θ) be the density probability function (PDF) of random variable *X* and let *g*(*Y* | Θ) be the PDF of random variable *Y*. Note, Θ is (vector) parameter.

The conditional PDF of *X* given *Y*, denoted *k*(*X* | *Y*, Θ), is specified as follows:

Given sample = {*Y*1, *Y*2,…, *YN*} whose all *Yi* (s) are mutually independent and identically distributed (iid), EM has many iterations and each iteration has two steps in which expectation step called E-step determines the expectation *Q*(Θ | Θ(*t*)) and maximization step (M-step) re-estimates parameter as follows:

*E-step*:

The expectation *Q*(Θ | Θ(*t*)) is determined based on current parameter Θ(*t*) (Nguyen, 2020).

|  |  |
| --- | --- |
|  | (1.1) |

*M-step*:

The next parameter Θ(*t*+1) is a maximizer of *Q*(Θ | Θ(*t*)) with subject to Θ. Note that Θ(*t*+1) will become current parameter at the next iteration (the (*t*+1)th iteration).

EM converges at some *t*th iteration. At that time, Θ*\** = Θ(*t*+1) = Θ(*t*) is the optimal estimate of EM process. The expectation *Q*(Θ | Θ(*t*)) based of the mapping *φ*(*X*) represents the traditional EM proposed by DLR. Because it is too vague to specify the mapping *φ*(*X*), practical EM issues the joint PDF of *X* and *Y* denoted *f*(*X*, *Y* | Θ) as prerequisite condition to run EM such that:

The expectation *Q*(Θ | Θ(*t*)) becomes (Nguyen, 2020):

|  |  |
| --- | --- |
|  | (1.2) |

However, if *X* and *Y* are too different in context due to data heterogeneity and they are not independent, it will be difficult to define the PDF *f*(*X*, *Y* | Θ). In general, it is not easy to specify both the mapping *φ*(*X*) in traditional EM and the joint PDF *f*(*X*, *Y* | Θ) in practical EM. Therefore, the purpose of this research is to extend competency of EM, in which the observed data *Y* is assumed to be a combination of *X*, called combinatorial assumption (CA). In other words, *Y* can be calculated by an analytic function of *X*, which is more feasible than specifying the mapping *φ*(*X*) and easier than specifying the joint PDF *f*(*X*, *Y*). The analytic function is arbitrary but it is linear called regression function in this research for convenience and feasibility. In some cases, it is possible to convert some analytic functions into linear functions. The next section is the main one which focuses on EM with CA. In general, this research is an extension of EM algorithm.

**2. EM with combinatorial assumption**

Without loss of generality, suppose every random vector variable *Yi* degrades into random scalar variable *yi* and thus, the condition expectation *Q*(Θ | Θ(*t*)) becomes:

Of course, we had the sample = {*y*1, *y*2,…, *yN*} of size *N* in which all *yi* (s) are mutually independent and identically distributed (iid). Suppose *X* = (*x*1, *x*2,…, *xn*) which is vector of size *n* distributes normally with mean vector *μ* and covariance matrix Σ as follows:

|  |  |
| --- | --- |
|  | (2.1) |

Where the superscript “*T*” denotes vector (matrix) transposition operator. Let *y* be random variable representing all sample random variable *yi*. Suppose there is an assumption that *y* is a combination of partial random variables (components) of as follows:

This implies the equation above is regression function in which *y* is called responsor and each *xi* is called regressor whereas *αj* are called regressive coefficients. The assumption is combinatorial assumption (CA) aforementioned and the method proposed here is called CA method or CA algorithm as a convention. As a convention, let

The regression function is re-written as follows:

|  |  |
| --- | --- |
|  | (2.2) |

Suppose *y* distributed normally with mean and variance *σ*2 as follows:

|  |  |
| --- | --- |
|  | (2.3) |

The marginal PDF of *y* is now defined by support of regression model as follows:

The equation above is not really total probability rule but it implies that the conditional PDF *f*(*y* | *X*) is substituted by the regression model. Consequently, the conditional expectation *Q*(Θ | Θ(*t*)) becomes:

|  |  |
| --- | --- |
|  | (2.4) |

Where parameter Θ = (*μ*, Σ, *α*, *σ*2)*T*. It is necessary to specify the conditional PDF *f*(*X* | *y*, Θ). Indeed, we have:

The joint PDF *f*(*X*, *y* | Θ) which is the numerator of *f*(*X* | *y*, Θ) is defined:

Where,

The expression is approximated with *μ* as follows:

As a result, *f*0(*X*, *y* | Θ) and *f*(*X*, *y* | Θ) is approximated by:

And

The approximation by removing *X*-dependency from the expression is reasonable because the PDF *f*(*X* | *y*, Θ) follows second-order proportion with the built-in expression and this PDF also reflects regression model with another built-in expression including parameter *σ*2. In other words, the dependency of on *X* is unnecessary. Moreover, EM process will adjust parameters by the best way later. In following proofs and computations, we will see that such dependency removal also makes the research easy to apply shifted Gaussian integral.

The denominator of *f*(*X* | *y*, Θ) which is *f*(*y* | Θ) is the integral of *f*(*X*, *y* | Θ) over *X*:

Where *A* is the integral of *f*0(*X*, *y* | Θ) over *X*:

It requires to calculate *A* to determine *f*(*X* | *y*, Θ). Due to shifted Gaussian integral:

We have:

Thus, *f*(*y* | Θ) is approximated as follows:

As a result, the PDF *f*(*X* | *y*, Θ) is approximated as follows:

Let *k*(*y*|Θ) be the constant with subject to *X* but it is function of *y* with parameter Θ, which is defined as follows:

|  |  |
| --- | --- |
|  | (2.5) |

Shortly, the conditional PDF *f*(*X* | *y*, Θ) is specified (approximated) at E-step of some *t*th iteration process as follows:

|  |  |
| --- | --- |
|  | (2.6) |

Consequently, the expectation *Q*(Θ | Θ(*t*)) at E-step of some *t*th iteration is totally determined. At M-step of the current *t*th iteration, *Q*(Θ|Θ(*t*)) is maximized by setting its partial derivatives regarding Θ to be zero. The first-order partial derivative of *Q*(Θ | Θ(*t*)) with regard to *μ* with note that *Q*(Θ | Θ(*t*)) is analytic function is:

Due to shifted Gaussian integral:

We have:

Note, Σ is invertible and symmetric. The next parameter *μ*(*t*+1) at M-step of some *t*th iteration that maximizes *Q*(Θ|Θ(*t*)) is solution of the equation as follows:

|  |  |
| --- | --- |
|  | (2.7) |

Where,

|  |  |
| --- | --- |
|  | (2.8) |

Please pay attention to the quantity *δ*(*y* | Θ) because it is the main quantity which is calculated at E-step of every *t*th iteration. The first-order partial derivative of *Q*(Θ | Θ(*t*)) with regard to Σ with note that *Q*(Θ | Θ(*t*)) is analytic function is:

The next parameter Σ(*t*+1) at M-step of some *t*th iteration that maximizes *Q*(Θ|Θ(*t*)) is solution of equation formed by setting to zero matrix. Let (**0**) denote zero matrix.

We have:

Note, *μ* is replaced by *μ*(*t*). Thus, the next parameter Σ(*t*+1) at M-step of some *t*th iteration that maximizes *Q*(Θ|Θ(*t*)) is obtained:

Due to shifted Gaussian integral:

We have:

|  |  |
| --- | --- |
|  | (2.9) |

The first-order partial derivative of *Q*(Θ | Θ(*t*)) with regard to *α*0 with note that *Q*(Θ | Θ(*t*)) is analytic function is:

Due to shifted Gaussian integral:

We obtain:

Note, is replaced by at current *t*th iteration. Therefore, the next parameter *α*0(*t*+1) at M-step of some *t*th iteration that maximizes *Q*(Θ|Θ(*t*)) is obtained by setting the partial derivative to be zero:

|  |  |
| --- | --- |
|  | (2.10) |

Note, the next parameter *μ*(*t*+1) is specified by equation 2.7. The first-order partial derivative of *Q*(Θ | Θ(*t*)) with regard to with note that *Q*(Θ | Θ(*t*)) is analytic function is:

Replacing *μ* and *α*0 by *μ*(*t*) and *α*0(*t*), respectively at current *t*th iteration along with applying shifted Gaussian integral, we have:

Therefore, the next parameter at M-step of some *t*th iteration that maximizes *Q*(Θ|Θ(*t*)) is obtained by setting the partial derivative to be zero:

|  |  |
| --- | --- |
|  | (2.11) |

Where,

|  |  |
| --- | --- |
|  | (2.12) |

Note, the superscript “–1” denotes matrix inversion. The first-order partial derivative of *Q*(Θ | Θ(*t*)) with regard to *σ*2 with note that *Q*(Θ | Θ(*t*)) is analytic function is:

By approximating with *μ*(*t*) as follows:

And replacing *μ*, *α*0, and by *μ*(*t*), *α*0(*t*), and , we obtain:

Therefore, the next parameter (*σ*2)(*t*+1) at M-step of some *t*th iteration that maximizes *Q*(Θ|Θ(*t*)) is obtained by setting the partial derivative to be zero:

|  |  |
| --- | --- |
|  | (2.13) |

Note, the quantity is calculated by equation 2.12. In general, CA method is EM process with two steps as follows:

*E-step*:

Calculating the quantities *δ*(*yi* | Θ(*t*)) specified by equation 2.8 based on current parameter Θ(*t*).

*M-step*:

Calculating next parameters Θ(*t*+1) = (*μ*(*t*+1), Σ(*t*+1), *α*(*t*+1), (*σ*2) (*t*+1))*T* based on the quantities *δ*(*yi* | Θ(*t*)) calculated in the E-step, specified by equations 2.7, 2.9, 2.10, 2.11, and 2.13.

|  |
| --- |
|  |

In practice, it is not necessary to compute the covariance matrix Σ(*t*+1) and the variance (*σ*2) (*t*+1) because computational cost is high and it is also really ineffective to estimate Σ and *σ*2. The most important parameters are *μ* and *α* and we should fix the other parameters Σ and *σ*2 with hints of predefined bias or background knowledge.

**3. Discussions and conclusions**

Although combinatorial assumption (CA) is assumption, it will reach high usefulness and high effectiveness if there is strong regressive relationship between observed data and hidden data in many cases. The regression function may not be linear but it is easy to convert nonlinear functions into linear function in some cases. For instance, there are some nonlinear functions as follows:

|  |  |
| --- | --- |
| Logarithm function |  |
| Exponent function |  |
| Product function |  |

Given logarithm function, the transformation is and *uj* = log(*xj*). For exponent function, the transformation is and *v* = log(*y*). For product function, the transformation is , *v* = log(*y*), *uj* = log(*xj*), and *β*0 = log(*α*0).

Because *y* is scalar and *X* is vector, the important parameters such as *μ* and *α* vary much with large amplitude. Therefore, in practice there should be restrictions on *μ* and *α* specified as constraints *u*(*μ*) ≤ 0 and *v*(*α*) ≤ 0. The solution is to apply Lagrange duality method into maximizing *Q*(Θ|Θ(*t*)), in which a Lagrange function *l*(Θ, *κ*, *λ* | Θ(*t*)) is sum of *Q*(Θ|Θ(*t*)) and constraints *u*(*μ*) ≤ 0 and *v*(*α*) ≤ 0.

Note *Q*(Θ|Θ(*t*)) is maximized indirectly by maximizing the Lagrange function *l*(Θ, *κ*, *λ* | Θ(*t*)), in which *κ* ≥ 0and *λ* ≥ 0 called Lagrange multipliers are concerned. Alternately, both *y* and *X* are vectors and there are constraints on different regression coefficients with regard to different components of vectors. Another simple trick to alleviate the large variation of *μ* and *α* is to initialize appropriate values *μ*(0) and *α*(0) in the first iteration of EM process.

An application of CA is to learn Bayesian parameter. According to Bayesian statistics, the parameter Θ is considered as random variable. Given sample *D* = {*X*1, *X*2,…, *XN*) whose all observations *Xi* (s) are iid, the posterior probability of Θ given *D* denoted *P*(Θ | *D*, *ξ*) is calculated based on *D* and the prior probability of Θ denoted *P*(Θ | *ξ*).

Where *ξ* denotes background knowledge about Θ which can be considered sub-parameter but we do not focus on learning *ξ*. Let *X* be random variable representing all *Xi*. The most popular method to learn Bayesian parameter is to use binomial sample and beta distribution. Here CA method considers the parameter Θ as hidden data and random variable *X* as observed data.

Therefore, the posterior probability *P*(Θ | *D*, *ξ*) is the same to the conditional PDF *f*(*X* | *y*, Θ) aforementioned. After EM process is finished, *f*(*X* | *y*, Θ) or *P*(Θ | *D*, *ξ*) is obviously determined.

In general, CA is an extension of EM, whose strong point is feasibility and simplicity with clearness of mathematic formulas. Especially, in the ideal case that both *y* and *X* are scalar with lowest variation, CA method will result out best estimates of parameters. However, its drawback is the large variation in determining important parameters *μ* and *α* because *y* is scalar and *X* is vector in common. Therefore, in the future I will research Lagrange duality method to maximize the expectation *Q*(Θ|Θ(*t*)) with constraints on *μ* and *α*.

**References**

Dempster, A. P., Laird, N. M., & Rubin, D. B. (1977). Maximum Likelihood from Incomplete Data via the EM Algorithm. (M. Stone, Ed.) *Journal of the Royal Statistical Society, Series B (Methodological), 39*(1), 1-38.

Nguyen, L. (2020). *Tutorial on EM algorithm.* MDPI. Preprints. doi:10.20944/preprints201802.0131.v8