



[Unit 4 Unsupervised Learning \(2
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[Lecture 16. Mixture Models; EM
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>

1. Mixture Models and the
Expectation Maximization (EM)
Algorithm

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1. Mixture Models and the Expectation Maximization (EM) Algorithm

- Review **Maximum Likelihood Estimation** (MLE) of mean and variance in Gaussian statistical model
- Define **Mixture Models**
- Understand and derive ML estimates of mean and variance of Gaussians in an **Observed Gaussian Mixture Model**
- Understand **Expectation Maximization (EM) algorithm** to estimate mean and variance of Gaussians in an **Unobserved Gaussian Mixture Model**

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