

$$Q(\theta; \theta^i) = \sum_n \sum_k \delta_{nk} \left(-0.5 \log(C_k) \right. \\ \left. - 0.5 (y_n - \mu_k)' C_k^{-1} (y_n - \mu_k) + \log w_k \right)$$

$$\frac{\partial Q(\theta; \theta^i)}{\partial \mu_k} = 0$$

$$\sum_n \sum_k \delta_{nk} \left[\frac{\partial (-0.5 \log(C_k))}{\partial \mu_k} + C_k^{-1} (y_n - \mu_k) \right] = 0$$

only for that particular k , so $\sum_k \approx 0 + 0 + \dots + \frac{\partial}{\partial \mu_k} C_k^{-1} (y_n - \mu_k) = 0$

$$\frac{\partial Q}{\partial \mu_k} = \sum_n \delta_{nk} C_k^{-1} (y_n - \mu_k) = 0$$

$$\sum_n (y_n - \mu_k) \cdot \delta_{nk} = 0$$

$$\sum_n y_n \cdot \delta_{nk} - \sum_n \mu_k \cdot \delta_{nk} = 0$$

$$\mu_k = \frac{\sum_n y_n \cdot \delta_{nk}}{\sum_n \delta_{nk}}$$

$$\frac{\partial Q}{\partial C_k} = 0$$

$$\Rightarrow \sum_n \left[\frac{-0.5}{1C_k} \cdot \cancel{1C_k^T} \cdot (C_k^{-T}) \right] \cdot \delta_{nk} \cdot \cancel{\frac{\partial A}{\partial A}}$$

$$+ 0.5 \sum_n \delta_{nk} \cdot \left[+ \cancel{C_k}^{-T} \cdot (y_n - \mu_k) (y_n - \mu_k)^T \cdot C_k^{-T} \right]$$

$$= 0$$

$$\Rightarrow \sum_n \delta_{nk} C_k^{-T} = \sum_n \delta_{nk} \left[C_k^{-T} (y_n - \mu_k) (y_n - \mu_k)^T \right]$$

multiply C_k^T on both sides. (pre)

$$\sum_n \delta_{nk} \cdot \cancel{C_k^T} \cdot \cancel{C_k^T} = \sum_n \delta_{nk} \left[\cancel{C_k^T} \cdot \cancel{C_k^{-T}} (y_n - \mu_k) (y_n - \mu_k)^T \cdot C_k^T \right]$$

multiply C_k^T on both sides (post)

$$\sum_n \delta_{nk} \overset{\text{const}}{C_k} = \sum_n \delta_{nk} \left[(y_n - \mu_k) (y_n - \mu_k)^T \right]$$

$$C_k = \frac{\sum_n \delta_{nk} (y_n - \mu_k) (y_n - \mu_k)^T}{\sum_n \delta_{nk}}$$

$$\arg \max_{(w_k)} Q \equiv \arg \max_{w_k} \sum_n \sum_k \gamma_{nk} \log w_k$$

additional constraint. $\sum_k w_k = 1$

using Lagrangian multiplier.

$$L = \sum_n \sum_k \gamma_{nk} \log(w_k) + \lambda \left(\sum_k w_k - 1 \right)$$

~~$$= \sum_n \log w_k$$~~

$$= \sum_k \left(\log(w_k) \cdot \left(\sum_n \gamma_{nk} \right) \right) + \lambda \left(\sum_k w_k - 1 \right)$$

$$= \sum_k \gamma_k \cdot \log w_k + \lambda \left(\sum_k w_k - 1 \right)$$

$$\frac{\partial L}{\partial w_k} = 0 \Rightarrow \frac{1}{w_k} \cdot \gamma_k + \lambda = 0$$

$$w_k = \frac{-\gamma_k}{\lambda}$$

$$\frac{\partial L}{\partial \lambda} = 0 \Rightarrow \sum_k w_k = 1$$

$$\Rightarrow \sum_k \left(\frac{-\gamma_k}{\lambda} \right) = 1$$

$$\lambda = - \sum_k \gamma_k$$

$$w_k = \frac{\gamma_k}{\sum_k \gamma_k}$$

$$= \frac{\gamma_k}{N}$$