



[Unit 4 Unsupervised Learning \(2 weeks\)](#)

[Lecture 16. Mixture Models; EM algorithm](#)

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

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- 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 EM algorithm to estimate mean and variance of Gaussians in an unobserved Gaussian mixture model

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