

Find the argmax of this expectation

π

Now that we have the expected value of $\ell(\pi)$ with respect to the conditional distribution of \mathbf{z} , we need only evaluate

$$\hat{\pi}^{(t)} = \operatorname{argmax}_{\pi} \mathbb{E} \left[\ell(\pi) | \mathbf{x}, \mathbf{y}, \hat{\pi}^{(t-1)} \right]$$

Which can be analytically specified, at each time t , as:

$$\hat{\pi}_k^{(t)} = \frac{\sum_{i=1}^n w_{ij}^{(t-1)}}{n}$$

where

$$w_{ij}^{(t+1)} = \frac{\pi_j^{(t)} f_j(x_i, y_i)}{\sum_{k=1}^m \pi_k^{(t)} f_k(x_i, y_i)}$$