Lecture 16 - 1: Mixture Models and the Expectation Maximization (EM) Algorithm

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May 6, 2020

OBJECTIVES

- 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.