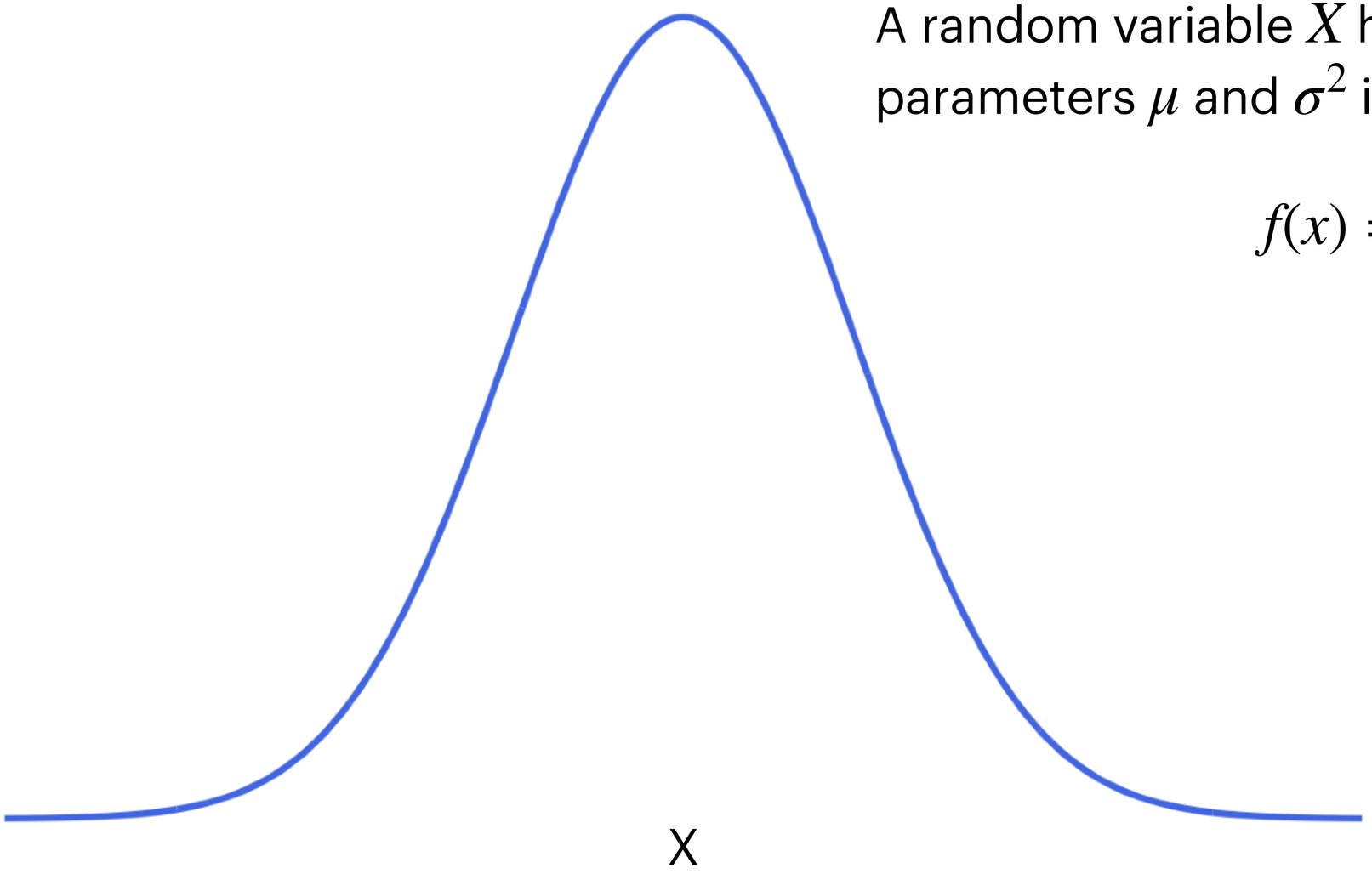
Gaussian Mixture Models (GMMs)

Normal (Gaussian) Distribution



A random variable X has normal distribution with parameters μ and σ^2 if it has the following pdf:

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$