Estimation with expectation-maximization (EM) algorithm

Evaluate data — *Iterative until converge*

Random initialize the distributions of clusters

E-step: evaluate membership of data with current distribution

M-step: update the distributions to better describe data
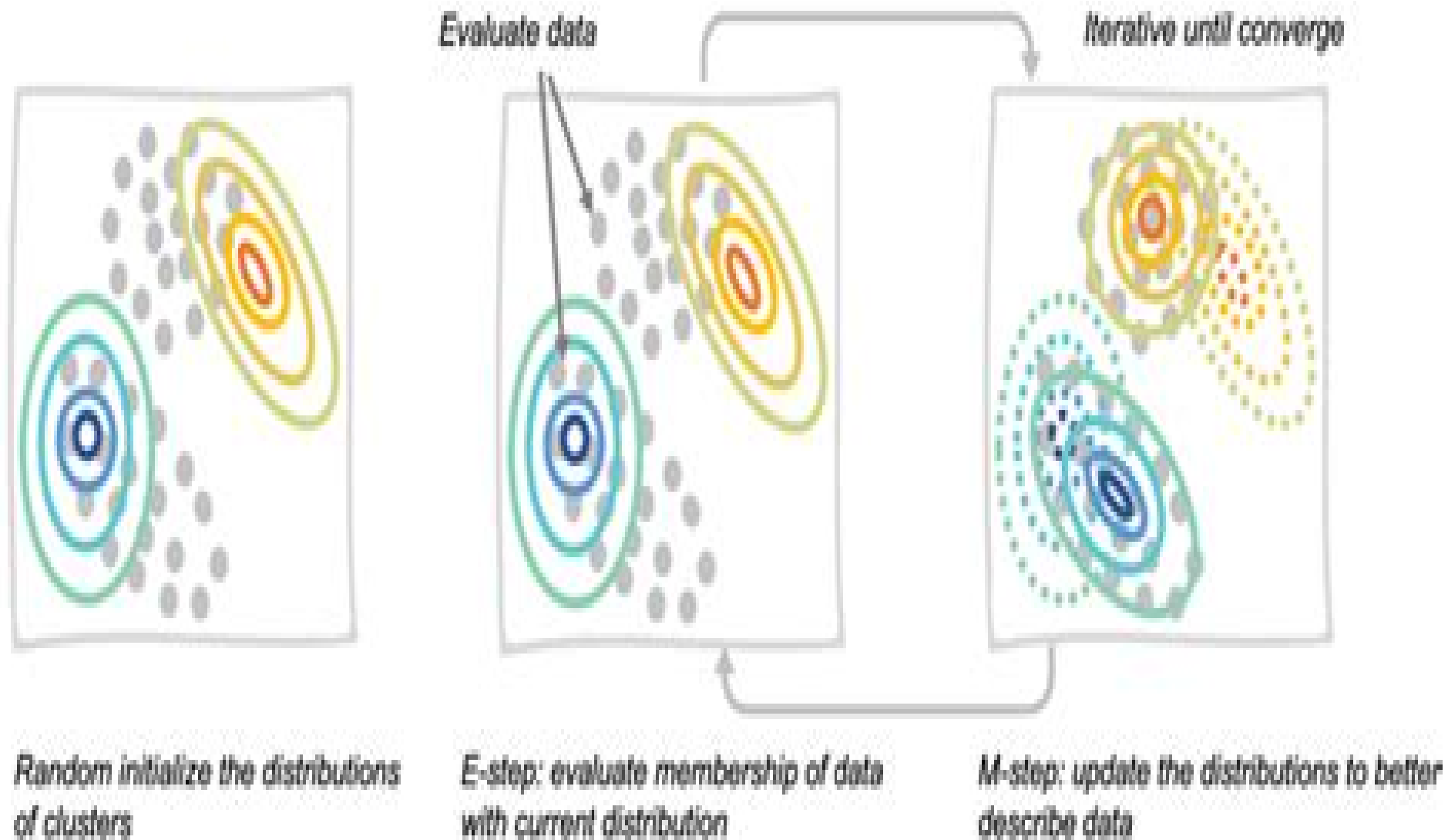
Input: *data* , type of *distributions* and number of clusters *k*

Finite Mixture Models

Abram van Dijk

Finite Mixture Models:

Finite Mixture Models Geoffrey McLachlan,David Peel,2004-03-22 An up to date comprehensive account of major issues in finitemixture modeling This volume provides an up to date account of the theory andapplications of modeling via finite mixture distributions With anemphasis on the applications of mixture models in both mainstreamanalysis and other areas such as unsupervised pattern recognition speech recognition and medical imaging the book describes theformulations of the finite mixture approach details itsmethodology discusses aspects of its implementation andillustrates its application in many common statisticalcontexts Major issues discussed in this book include identifiabilityproblems actual fitting of finite mixtures through use of the EMalgorithm properties of the maximum likelihood estimators soobtained assessment of the number of components to be used in themixture and the applicability of asymptotic theory in providing abasis for the solutions to some of these problems The author alsoconsiders how the EM algorithm can be scaled to handle the fittingof mixture models to very large databases as in data miningapplications This comprehensive practical guide Provides more than 800 references 40% published since 1995 Includes an appendix listing available mixture software Links statistical literature with machine learning and patternrecognition literature Contains more than 100 helpful graphs charts and tables Finite Mixture Models is an important resource for both applied andtheoretical statisticians as well as for researchers in the manyareas in which finite mixture models can be used to analyze data **Statistical Analysis of Finite Mixture Distributions** D. M. Titterington,A. F. M. Smith,U. E. Makov,1985 In this book the authors give a complete account of the applications mathematical structure and statistical analysis of finite mixture distributions Finite Mixture Models Geoffrey McLachlan,Sharon X. Lee,Suren Rathnayake,2019 The important role of finite mixture models in the statistical analysis of data is underscored by the ever increasing rate at which articles on mixture applications appear in the statistical and general scientific literature The aim of this article is to provide an up to date account of the theory and methodological developments underlying the applications of finite mixture models Because of their flexibility mixture models are being increasingly exploited as a convenient semiparametric way in which to model unknown distributional shapes This is in addition to their obvious applications where there is group structure in the data or where the aim is to explore the data for such structure as in a cluster analysis It has now been three decades since the publication of the monograph by McLachlan Basford 1988 with an emphasis on the potential usefulness of mixture models for inference and clustering Since then mixture models have attracted the interest of many researchers and have found many new and interesting fields of application Thus the literature on mixture models has expanded enormously and as a consequence the bibliography here can only provide selected coverage *Finite Mixture and Markov Switching Models* Sylvia Frühwirth-Schnatter,2006-11-24 The past decade has seen powerful new computational tools for modeling which combine a Bayesian approach with recent Monte simulation techniques based on Markov chains This book is the first to offer a systematic presentation of the Bayesian perspective of finite mixture modelling The book is

designed to show finite mixture and Markov switching models are formulated what structures they imply on the data their potential uses and how they are estimated Presenting its concepts informally without sacrificing mathematical correctness it will serve a wide readership including statisticians as well as biologists economists engineers financial and market researchers   *Essays on finite mixture models* Abram van Dijk,2009 Finite mixture distributions are a weighted average of a finite number of distributions The latter are usually called the mixture components The weights are usually described by a multinomial distribution and are sometimes called mixing proportions The mixture components may be the same type of distributions with di erent parameter values but they may also be completely different distributions Therefore finite mixture distributions are very exible for modeling data They are frequently used as a building block within many modern econometric models The specification of the mixture distribution depends on the modeling problem at hand In this thesis we introduce new applications of finite mixtures to deal with several di erent modeling issues Each chapter of the thesis focusses on a specific modeling issue The parameters of some of the resulting models can be estimated using standard techniques but for some of the chapters we need to develop new estimation and inference methods To illustrate how the methods can be applied we analyze at least one empirical data set for each approach These data sets cover a wide range of research fields such as macroeconomics marketing and political science We show the usefulness of the methods and in some cases the improvement over previous methods in the literature   Finite Mixture Models ,2000   *Medical Applications of Finite Mixture Models* Peter Schlattmann,2009-03-02 Patients are not alike This simple truth is often ignored in the analysis of me cal data since most of the time results are presented for the average patient As a result potential variability between patients is ignored when presenting e g the results of a multiple linear regression model In medicine there are more and more attempts to individualize therapy thus from the author s point of view biostatis cians should support these efforts Therefore one of the tasks of the statistician is to identify heterogeneity of patients and if possible to explain part of it with known explanatory covariates Finite mixture models may be used to aid this purpose This book tries to show that there are a large range of applications They include the analysis of gene pression data pharmacokinetics toxicology and the determinants of beta carotene plasma levels Other examples include disease clustering data from psychophysi ogy and meta analysis of published studies The book is intended as a resource for those interested in applying these methods   **Finite Mixture of Skewed Distributions** Víctor Hugo Lachos Dávila,Celso Rômulo Barbosa Cabral,Camila Borelli Zeller,2018-11-12 This book presents recent results in finite mixtures of skewed distributions to prepare readers to undertake mixture models using scale mixtures of skew normal distributions SMSN For this purpose the authors consider maximum likelihood estimation for univariate and multivariate finite mixtures where components are members of the flexible class of SMSN distributions This subclass includes the entire family of normal independent distributions also known as scale mixtures of normal distributions SMN as well as the skew normal and skewed versions of some other classical symmetric distributions the skew t ST the skew slash

SSL and the skew contaminated normal SCN for example These distributions have heavier tails than the typical normal one and thus they seem to be a reasonable choice for robust inference The proposed EM type algorithm and methods are implemented in the R package mixsmsn highlighting the applicability of the techniques presented in the book This work is a useful reference guide for researchers analyzing heterogeneous data as well as a textbook for a graduate level course in mixture models The tools presented in the book make complex techniques accessible to applied researchers without the advanced mathematical background and will have broad applications in fields like medicine biology engineering economic geology and chemistry **Finite Mixture Models and Their Applications in Finance** George Vachadze,2003

Estimation of Finite Mixture Models ,2004 A recorded signal frequently results from the mixture of many signals from several classifiable sources Knowledge of the contribution of the underlying sources to the recorded signal is valuable in several applications such as remote sensing Such mixtures may be analyzed using finite mixture models Historically finite mixture models decompose a density as the sum of a finite number of component densities Current methods for estimating the contribution of each component assume a parametric form for the mixture components Furthermore these methods assume a collection of samples from the mixture are observed rather than an aggregate representation of the samples such as a histogram This work introduces a method to address the many practical cases where parametric mixture models are insufficient to describe the mixture components The observed mixture is assumed to occur in an aggregate representation of samples Thus the mixture components are represented as finite length signals or vectors The proposed method incorporates the first and second order statistics of the mixture components obtained from previously collected samples of the mixture components The new method is based on the set theoretic method of successive projections onto convex sets POCS The set theoretic approach defines a set of feasible solutions as the intersection of sets consistent with the prior knowledge of a desirable solution POCS is an iterative procedure used to find a point in the set of feasible solutions This work considers several sets describing the finite mixture model including a new model set generalizing a set based on the error in variables model To illustrate the viability of the new method comparisons are made with the expectation maximization EM algorithm for mixtures with parametric components Simulations of mixture with nonparametric components emphasize the advantages of the new method since no other methods address mixtures with nonparametric component *Contributions to Finite Mixture Models with Applications* Hok Shing Kwong,2020 **Applications of Finite Mixture Models in Medicine** Shu Kay Angus Ng,1999 **A Finite Mixture Model for Joint Longitudinal Biomarker and Survival Outcome Responses** Haiqun Lin,2000 *Statistical Inference Under Mixture Models* Jiahua Chen,2023-11-22 This book puts its weight on theoretical issues related to finite mixture models It shows that a good applicant is an applicant who understands the issues behind each statistical method This book is intended for applicants whose interests include some understanding of the procedures they are using while they do not have to read the technical derivations At the same time many researchers find

most theories and techniques necessary for the development of various statistical methods without chasing after one set of research papers after another Even though the book emphasizes the theory it provides accessible numerical tools for data analysis Readers with strength in developing statistical software may find it useful **Mixture Models** Weixin Yao,Sijia Xiang,2024-04-18 Mixture models are a powerful tool for analyzing complex and heterogeneous datasets across many scientific fields from finance to genomics Mixture Models Parametric Semiparametric and New Directions provides an up to date introduction to these models their recent developments and their implementation using R It fills a gap in the literature by covering not only the basics of finite mixture models but also recent developments such as semiparametric extensions robust modeling label switching and high dimensional modeling Features Comprehensive overview of the methods and applications of mixture models Key topics include hypothesis testing model selection estimation methods and Bayesian approaches Recent developments such as semiparametric extensions robust modeling label switching and high dimensional modeling Examples and case studies from such fields as astronomy biology genomics economics finance medicine engineering and sociology Integrated R code for many of the models with code and data available in the R Package MixSemiRob Mixture Models Parametric Semiparametric and New Directions is a valuable resource for researchers and postgraduate students from statistics biostatistics and other fields It could be used as a textbook for a course on model based clustering methods and as a supplementary text for courses on data mining semiparametric modeling and high dimensional data analysis Hypothesis Testing in Finite Mixture Models Pengfei Li,2007 Mixture models provide a natural framework for unobserved heterogeneity in a population They are widely applied in astronomy biology engineering finance genetics medicine social sciences and other areas An important first step for using mixture models is the test of homogeneity Before one tries to fit a mixture model it might be of value to know whether the data arise from a homogeneous or heterogeneous population If the data are homogeneous it is not even necessary to go into mixture modeling The rejection of the homogeneous model may also have scientific implications For example in classical statistical genetics it is often suspected that only a subgroup of patients have a disease gene which is linked to the marker Detecting the existence of this subgroup amounts to the rejection of a homogeneous null model in favour of a two component mixture model This problem has attracted intensive research recently This thesis makes substantial contributions in this area of research **Estimation of Finite Mixture Models** David Marshall Rouse,2005 Keywords nonparametric mixture models finite mixture models EM algorithm hyperspectral images histograms projections onto convex sets POCS **Finite Mixture Models with Applications to Demography** José Gonçalves Dias,2002 ˜The œEM Algorithm and Its Application in Finite Mixture Models Dominik Liebl,2008 Mixture Models and Applications Nizar Bouguila,Wentao Fan,2019-08-13 This book focuses on recent advances approaches theories and applications related to mixture models In particular it presents recent unsupervised and semi supervised frameworks that consider mixture models as their main tool The chapters considers

mixture models involving several interesting and challenging problems such as parameters estimation model selection feature selection etc The goal of this book is to summarize the recent advances and modern approaches related to these problems Each contributor presents novel research a practical study or novel applications based on mixture models or a survey of the literature Reports advances on classic problems in mixture modeling such as parameter estimation model selection and feature selection Present theoretical and practical developments in mixture based modeling and their importance in different applications Discusses perspectives and challenging future works related to mixture modeling

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