

1. Record Nr.	UNINA9910130863803321
Titolo	Mixtures [[electronic resource] ] : estimation and applications // edited by Kerrie L. Mengersen, Christian P. Robert, D. Michael Titterington
Pubbl/distr/stampa	Chichester, West Sussex, : Wiley, 2011
ISBN	1-283-40559-8 9786613405593 1-119-99568-X 1-119-99567-1
Descrizione fisica	1 online resource (331 p.)
Collana	Wiley series in probability and statistics
Altri autori (Persone)	MengersenKerrie L RobertChristian P. <1961-> TitteringtonD. M
Disciplina	519.2/4 519.24
Soggetti	Mixture distributions (Probability theory) Distribution (Probability theory)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Mixtures: Estimation and Applications; Contents; Preface; Acknowledgements; List of contributors; 1 The EM algorithm, variational approximations and expectation propagation for mixtures; 1.1 Preamble; 1.2 The EM algorithm; 1.2.1 Introduction to the algorithm; 1.2.2 The E-step and the M-step for the mixing weights; 1.2.3 The M-step for mixtures of univariate Gaussian distributions; 1.2.4 M-step for mixtures of regular exponential family distributions formulated in terms of the natural parameters; 1.2.5 Application to other mixtures; 1.2.6 EM as a double expectation 1.3 Variational approximations1.3.1 Preamble; 1.3.2 Introduction to variational approximations; 1.3.3 Application of variational Bayes to mixture problems; 1.3.4 Application to other mixture problems; 1.3.5 Recursive variational approximations; 1.3.6 Asymptotic results; 1.4 Expectation-propagation; 1.4.1 Introduction; 1.4.2 Overview of the recursive approach to be adopted; 1.4.3 Finite Gaussian mixtures with an unknown mean parameter; 1.4.4 Mixture of two known

distributions; 1.4.5 Discussion; Acknowledgements; References; 2  
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2.2 Model and assumptions 2.3 The EM algorithm and the limiting EM  
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Convergence properties; 2.4.3 Application to finite mixtures; 2.4.4 Use  
for batch maximum-likelihood estimation; 2.5 Discussion; References;  
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3.2.1 The definition of the EM test statistic  
3.2.2 The limiting distribution of the EM test statistic 3.3 Proofs; 3.4  
Discussion; References; 4 Comparing Wald and likelihood regions  
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4.2.2 Profile likelihood regions; 4.2.3 Alternative methods; 4.3  
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4.3.1 Modal simulation method; 4.3.2 Illustrative example; 4.4  
Comparison between the likelihood regions and the Wald regions; 4.4.1  
Volume/volume error of the confidence regions  
4.4.2 Differences in univariate intervals via worst case analysis 4.4.3  
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organisational structure; 5.3 Mixture models  
5.4 Mixture of experts models

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## Sommario/riassunto

This book uses the EM (expectation maximization) algorithm to simultaneously estimate the missing data and unknown parameter(s) associated with a data set. The parameters describe the component distributions of the mixture; the distributions may be continuous or discrete. The editors provide a complete account of the applications, mathematical structure and statistical analysis of finite mixture distributions along with MCMC computational methods, together with a range of detailed discussions covering the applications of the methods and features chapters from the leading experts on the subje

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