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	Altri autori (Persone)	KrishnanT <1938-> (Thriyambakam)
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	Nota di contenuto	The EM Algorithm and Extensions; CONTENTS; PREFACE TO THE SECOND EDITION; PREFACE TO THE FIRST EDITION; LIST OF EXAMPLES; 1 GENERAL INTRODUCTION; 1.1 Introduction; 1.2 Maximum Likelihood Estimation; 1.3 Newton-Type Methods; 1.3.1 Introduction; 1.3.2 Newton-Raphson Method; 1.3.3 Quasi-Newton Methods; 1.3.4 Modified Newton Methods; 1.4 Introductory Examples; 1.4.1 Introduction; 1.4.2 Example 1.1: A Multinomial Example; 1.4.3 Example 1.2: Estimation of Mixing Proportions; 1.5 Formulation of the EM Algorithm; 1.5.1 EM Algorithm; 1.5.2 Example 1.3: Censored Exponentially Distributed Survival Times 1.5.3 E- and M-Steps for the Regular Exponential Family1.5.4 Example 1.4: Censored Exponentially Distributed Survival Times (Example 1.3 Continued); 1.5.5 Generalized EM Algorithm; 1.5.6 GEM Algorithm Based on One Newton-Raphson Step; 1.5.7 EM Gradient Algorithm; 1.5.8 EM Mapping; 1.6 EM Algorithm for MAP and MPL Estimation; 1.6.1 Maximum a Posteriori Estimation; 1.6.2 Example 1.5: A Multinomial

Sommario/riassunto	The only single-source--now completely updated and revised--to offer a unified treatment of the theory, methodology, and applications of the EM algorithm Complete with updates that capture developments from the past decade, The EM Algorithm and Extensions, Second Edition successfully provides a basic understanding of the EM algorithm by describing its inception, implementation, and applicability in numerous statistical contexts. In conjunction with the fundamentals of the topic, the authors discuss convergence issues and computation of standard errors, and, in addition, unveil many parallels