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1.8 History of the EM Algorithm; 1.8.1 Early EM History
1.8.2 Work Before Dempster, Laird, and Rubin (1977)1.8.3 EM Examples and Applications Since Dempster, Laird, and Rubin (1977); 1.8.4 Two Interpretations of EM; 1.8.5 Developments in EM Theory, Methodology, and Applications; 1.9 Overview of the Book; 1.10 Notations; 2 EXAMPLES OF THE EM ALGORITHM; 2.1 Introduction; 2.2 Multivariate Data with Missing Values; 2.2.1 Example 2.1: Bivariate Normal Data with Missing Values; 2.2.2 Numerical Illustration; 2.2.3 Multivariate Data: Buck's Method; 2.3 Least Squares with Missing Data; 2.3.1 Healy-Westmacott Procedure
2.3.2 Example 2.2: Linear Regression with Missing Dependent Values2.3.3 Example 2.3: Missing Values in a Latin Square Design; 2.3.4 Healy-Westmacott Procedure as an EM Algorithm; 2.4 Example 2.4: Multinomial with Complex Cell Structure; 2.5 Example 2.5: Analysis of PET and SPECT Data; 2.6 Example 2.6: Multivariate t-Distribution (Known D.F.); 2.6.1 ML Estimation of Multivariate t-Distribution; 2.6.2 Numerical Example: Stack Loss Data; 2.7 Finite Normal Mixtures; 2.7.1 Example 2.7: Univariate Component Densities; 2.7.2 Example 2.8: Multivariate Component Densities
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3.4.2 Regularity Conditions of Wu (1983)

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