

Project 2

The following homework assignment should be submitted in writing no later than Monday, 27/12/2010. Each student should submit his/her own work.

Applying the EM algorithm: The paper Dampster et al. describes the EM in a range of applications. As part of the project you are required to select one of the applications and implement it on data you generate.

The analysis should involve an investigation of the statistical or algorithmic characteristics of the algorithm in random data. Therefore, it is not sufficient to apply the algorithm in one data set. Instead, you are required to be able to generate random data sets, to apply the algorithm in each such data set, and to examine the distribution of the outcome.

The analysis should be summarized in a written report.