

(Derivations for the update equations for GMM)  
MLE for  $\mu_k, \Sigma_k, \pi_k$

log-likelihood:

$$L = \sum_{n=1}^N \sum_{k=1}^K \gamma_{nk} [\log \pi_k + \log N(x_n | \mu_k, \Sigma_k)]$$

Consider a single  $\mu_k$ :

$$\frac{\partial L}{\partial \mu_k} = \sum_{n=1}^N \gamma_{nk} \frac{\partial}{\partial \mu_k} \log N(x_n | \mu_k, \Sigma_k)$$

Now,  $\log N(x_n | \mu_k, \Sigma_k) \propto -\frac{1}{2} (x_n - \mu_k)^T \Sigma_k^{-1} (x_n - \mu_k)$   
(other terms don't depend on  $\mu_k$  and can be ignored)

Thus

$$\begin{aligned} \frac{\partial L}{\partial \mu_k} &= \sum_{n=1}^N \gamma_{nk} \frac{\partial}{\partial \mu_k} \left[ -\frac{1}{2} (x_n - \mu_k)^T \Sigma_k^{-1} (x_n - \mu_k) \right] \\ &= \sum_{n=1}^N \gamma_{nk} \left[ +\frac{1}{2} \times 2 \times \Sigma_k^{-1} (x_n - \mu_k) \right] \end{aligned}$$

$$\frac{\partial L}{\partial \mu_k} = \sum_{n=1}^N \gamma_{nk} \Sigma_k^{-1} (x_n - \mu_k) = 0$$

Multiplying both sides by  $\Sigma_k$ , we get

~~$$\frac{\partial L}{\partial \mu_k} = \sum_{n=1}^N \gamma_{nk} \Sigma_k^{-1} (x_n - \mu_k) = 0$$~~

$$\frac{\partial L}{\partial \mu_k} = \sum_{n=1}^N \gamma_{nk} (x_n - \mu_k) = 0$$

$$\Rightarrow \boxed{\mu_k = \frac{\sum_{n=1}^N \gamma_{nk} x_n}{\sum_{n=1}^N \gamma_{nk}}}$$

Now consider a single  $\Sigma_k$ :

$$\frac{\partial L}{\partial \Sigma_k} = \sum_{n=1}^N \gamma_{nk} \frac{\partial}{\partial \Sigma_k} \log N(x_n | \mu_k, \Sigma_k)$$

$$\begin{aligned} \log N(x_n | \mu_k, \Sigma_k) &\propto -\frac{1}{2} \log |\Sigma_k| - \frac{1}{2} (x_n - \mu_k)^T \Sigma_k^{-1} (x_n - \mu_k) \\ &= \frac{1}{2} \log |\Sigma_k^{-1}| - \frac{1}{2} (x_n - \mu_k)^T \Sigma_k^{-1} (x_n - \mu_k) \\ &= \frac{1}{2} \log |\Sigma_k^{-1}| - \frac{1}{2} \text{tr}[(x_n - \mu_k)(x_n - \mu_k)^T \Sigma_k^{-1}] \end{aligned}$$

Taking derivatives w.r.t.  $\Sigma_k^{-1}$  (instead of  $\Sigma_k$ ; it doesn't matter)

$$\frac{\partial \mathcal{L}}{\partial \Sigma_k^{-1}} = \sum_{n=1}^N \gamma_{nk} \frac{\partial}{\partial \Sigma_k^{-1}} \left[ \frac{1}{2} \log |\Sigma_k^{-1}| - \frac{1}{2} \text{tr} \left[ (x_n - \mu_k)(x_n - \mu_k)^T \Sigma_k^{-1} \right] \right]$$

$$= \frac{1}{2} \sum_{n=1}^N \gamma_{nk} \left[ (\Sigma_k^{-1})^{-1} - (x_n - \mu_k)(x_n - \mu_k)^T \right] = 0$$

$$\Rightarrow \sum_{n=1}^N \gamma_{nk} \Sigma_k = \sum_{n=1}^N \gamma_{nk} (x_n - \mu_k)(x_n - \mu_k)^T$$

$$\Rightarrow \Sigma_k = \frac{1}{\sum_{n=1}^N \gamma_{nk}} \left[ \sum_{n=1}^N \gamma_{nk} (x_n - \mu_k)(x_n - \mu_k)^T \right]$$

Note:  $\Sigma_k$  is actually P.S.D., so this constraint should be imposed while optimizing w.r.t.  $\Sigma_k$ , but I ignored that above for simplicity.

Finally, let's find  $\{\pi_k\}_{k=1}^K$ . We know that  $\sum_{k=1}^K \pi_k = 1$   
The constrained optimization problem's objective:

$$\mathcal{L} = \sum_{n=1}^N \sum_{k=1}^K \gamma_{nk} \log \pi_k + \lambda \left[ 1 - \sum_{k=1}^K \pi_k \right]$$

↓  
Lagrange  
Multiplier

Taking derivative w.r.t. a single  $\pi_k$ :

$$\frac{\partial \mathcal{L}}{\partial \pi_k} = \sum_{n=1}^N \gamma_{nk} \frac{1}{\pi_k} - \lambda = 0$$

$$\Rightarrow \pi_k = \frac{\sum_{n=1}^N \gamma_{nk}}{\lambda}$$

Now, what's  $\lambda$ ? Since  $\sum_{k=1}^K \pi_k = 1$ ,  $\frac{1}{\lambda} \sum_{n=1}^N \sum_{k=1}^K \gamma_{nk} = 1$   
equal to N

thus  $\lambda = N$

Therefore

$$\pi_k = \frac{\sum_{n=1}^N \gamma_{nk}}{N}$$