Graduate Seminar in Statistics

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Monday, March 2, 2015
1 - 2 pm in HH-3017

Two Variations on the EM Algorithm

Abstract:

In this presentation we will discuss the EM algorithm and its application on the estimation of Hidden Markov Models (HMM). In the HMM context, the EM algorithm is also known as the Baum-Welch algorithm. Other well known estimation problems will also be discussed.