Different components

The algorithm of marginal mixture estimation with **different** components is here

Measure $x_t = [x_1, x_2, \cdots, x_n]_t$

For all variables i

For all components j within x_i

$$q_{ij} = f_j\left(x_{i;t}|\hat{\theta}_{t-1}\right)$$

end

weights in x_i $\quad w_i = \frac{[q_1, q_2, \cdots q_{m(i)}]_i}{\sum_j q_{ij}}$

For all components j within x_i

update $S_{ij;t} = S_{ij;t-1} + w_j x_{i;t}$

compute $\hat{\theta}_{ij;t} = \cdots$

end

end

Program and its description