

Mixture estimation - explanatory components

Mixture with scalar normal components

This experiment suits the situation when you want to model one continuous variable y_t which depends on several continuous explanatory variables $v_{1,t}, v_{2,t} \dots$. The whole system is assumed to work under multimodal regime. Each mode is modeled individually. Estimation is coupled with classification - for each measured data item the proximity to all components is calculated and used for weighting data coming to individual components. The resulting output estimate (zero-step prediction) is constructed also as a weighted average of the results from components.

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Mixture with multivariate normal components

This example is the same as the previous one, only it works for multivariate output variable.

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Mixture with discrete categorical components

The situation is similar to the above two, however, all the data entering the problem are discrete. The models of components are discrete categorical ones.

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