

Common components

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

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

For all components j

For variables i compute

$$q_j = \prod_{i=1}^n \underbrace{f_j(x_{i;t}|\hat{\theta}_{t-1})}_{q_{ij}}$$

end

end

Compute weights $w = \frac{q}{\sum q_j}$

For all components j

For all variables i

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

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

end

end

Program and its description