

The Expectation-Maximization (EM) Algorithm

Hidden Variable:

$$z \in \{0, 1\}$$

	z
the	1
paper	1
presents	1
a	1
text	0
mining	0
algorithm	0
for	1
clustering	0
...	...

Initialize $p(w|\theta_d)$ with random values.

Then iteratively improve it using E-step & M-step.

Stop when likelihood doesn't change.

$$p^{(n)}(z = 0 | w) = \frac{p(\theta_d)p^{(n)}(w | \theta_d)}{p(\theta_d)p^{(n)}(w | \theta_d) + p(\theta_B)p(w | \theta_B)}$$

E-step

How likely w is from θ_d

$$p^{(n+1)}(w | \theta_d) = \frac{c(w, d)p^{(n)}(z = 0 | w)}{\sum_{w' \in V} c(w', d)p^{(n)}(z = 0 | w')}$$

M-step