expectation maximum algorithm

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The expectation of an expectation - Mathematics Stack Exchange

This may seem trivial but just to confirm, as the expected value is a constant, this implies that the expectation of an expectation is just itself. It would be useful to know if this assumption is

Difference between logarithm of an expectation value and expectation ...

Difference between logarithm of an expectation value and expectation value of a logarithm Ask Question Asked 14 years, 11 months ago Modified 10 years, 11 months ago

Calculate expectation of a geometric random variable

3 A clever solution to find the expected value of a geometric r.v. is those employed in this video lecture of the MITx course "Introduction to Probability: Part 1 - The Fundamentals" (by the way, an extremely enjoyable course) and based on (a) the memoryless property of the geometric r.v. and (b) the total expectation theorem.

statistics - What is the expectation of $ X^2$ where $ X$ is ...

I know that if X X were distributed as a standard normal, then X2 X 2 would be distributed as chi-squared, and hence have expectation 1 1, but I'm not sure about for a general normal.

Expected Value Proof - Law of Total Expectation.

Expected Value Proof - Law of Total Expectation. Ask Question Asked 10 years, 6 months ago Modified 6 years, 1 month ago

Expected value of an expected value - Mathematics Stack Exchange

The second term is such because $E (X)$ is a constant, and the expectation of a constant is the constant itself (same for the last term ($E (X))^2$) $=E (X^2)-2 (E (X))^2+ (E (X))^2=E (X^2)- (E (X))^2$

Expected value of 2^X - Mathematics Stack Exchange

Yes, you are right. This is sometimes called the law of the unconscious statistician. If it is a discrete distribution and one knows its probability mass function fX f X (but not fg(X) f g (X)), then the

expected value of g(X) g (X) is

Expectation of an exponential function - Mathematics Stack Exchange

Expectation of an exponential function Ask Question Asked 13 years, 1 month ago Modified 9 years, 8 months ago

probability - Expectation - product of expectations is expectation of ...

I thought the expectation of a product is the product of expectations, but this is not what has happened. Someone we have managed to get an extra expectation out of the front. Any ideas? Edit: attached a picture which is similar where they also turn an expectation of a product in the expectation of a product of expectations.

Expectation of the maximum of gaussian random variables

127 Is there an exact or good approximate expression for the expectation, variance or other moments of the maximum of n n independent, identically distributed gaussian random variables where n n is large?