
VAHED MAROUFY, University of Waterloo

Computational Aspects of Inference in Local Mixture Models

Local Mixture Models (LMM) give a inferentially tractable but still flexible alternative to full mixture models. The parameter space naturally includes boundaries of different sorts. These boundaries mean that computing the maximum likelihood estimate (MLE) is not standard. This talk shows how the geometry of ruled and developable surfaces enable fast and efficient algorithms for finding the MLE to be developed.