Computational statistics

Chapter 3: EM algorithm

Thierry Denœux
Université de technologie de Compiègne

June 2019

EM Algorithm

- An iterative optimization strategy motivated by a notion of missingness and by consideration of the conditional distribution of what is missing given what is observed.
- Can be very simple to implement. Can reliably find an optimum through stable, uphill steps.
- Difficult likelihoods often arise when data are missing. EM simplifies such problems.

Overview

Overview

Notation

$\mathbf{Y}$: Observed variables

$\mathbf{Z}$: Missing or latent variables

$\mathbf{X}$: Complete data $\mathbf{X} = (\mathbf{Y}, \mathbf{Z})$

$\boldsymbol{\theta}$: Unknown parameter

$L(\boldsymbol{\theta})$: observed-data likelihood, short for $L(\boldsymbol{\theta}; \boldsymbol{y}) = f(\boldsymbol{y}; \boldsymbol{\theta})$

$L_c(\boldsymbol{\theta})$: complete-data likelihood, short for $L(\boldsymbol{\theta}; \boldsymbol{x}) = f(\boldsymbol{x}; \boldsymbol{\theta})$

$\ell(\boldsymbol{\theta}), \ell_c(\boldsymbol{\theta})$: observed and complete-data log-likelihoods

Notation

- Suppose we seek to maximize $L(\boldsymbol{\theta})$ with respect to $\boldsymbol{\theta}$.
- Define $Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$ to be the expectation of the complete-data log-likelihood, conditional on the observed data $\mathbf{Y} = \mathbf{y}$. Namely

$$\begin{aligned} Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)}) =& \mathbb{E}_{\boldsymbol{\theta}^{(t)}} \left\{ \ell_c(\boldsymbol{\theta}) \mid \mathbf{y} \right\} \\ =& \mathbb{E}_{\boldsymbol{\theta}^{(t)}} \left\{ \log f(\mathbf{X}; \boldsymbol{\theta}) \mid \mathbf{y} \right\} \\ =& \int \left[\log f(\mathbf{x}; \boldsymbol{\theta}) \right] f(\mathbf{z} | \mathbf{y}; \boldsymbol{\theta}^{(t)}) \, d\mathbf{z} \end{aligned}$$

where the last equation emphasizes that $\mathbf{Z}$ is the only random part of $\mathbf{X}$ once we are given $\mathbf{Y} = \mathbf{y}$.

The EM Algorithm

Start with $\boldsymbol{\theta}^{(0)}$. Then

1. **E step**: Compute $Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$.
2. **M step**: Maximize $Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$ with respect to $\boldsymbol{\theta}$. Set $\boldsymbol{\theta}^{(t+1)}$ equal to the maximizer of Q.
3. Return to the E step unless a stopping criterion has been met; e.g.,

$$\ell(\boldsymbol{\theta}^{(t+1)}) - \ell(\boldsymbol{\theta}^{(t)}) \leq \epsilon$$

Convergence of the EM Algorithm

- It can be proved that $L(\boldsymbol{\theta})$ increases after each EM iteration, i.e., $L(\boldsymbol{\theta}^{(t+1)}) \geq L(\boldsymbol{\theta}^{(t)})$ for $t = 0, 1, \ldots$.
- Consequently, the algorithm converges to a local maximum of $L(\boldsymbol{\theta})$ if the likelihood function is bounded above.

Example: mixture of normal and uniform distributions

- Let $\boldsymbol{Y} = (Y_1, \ldots, Y_n)$ be an i.i.d. sample from a mixture of a normal distribution $\mathcal{N}(\mu, \sigma)$ and a uniform distribution $\mathcal{U}([-a, a])$, with pdf

$$f(y; \theta) = \pi\phi(y; \mu, \sigma) + (1 - \pi)c, \tag{1}$$

  where $\phi(\cdot; \mu, \sigma)$ is the normal pdf, $c = (2a)^{-1}$ is a known constant, π is the proportion of the normal distribution in the mixture and $\boldsymbol{\theta} = (\mu, \sigma, \pi)^T$ is the vector of parameters.
- Typically, the uniform distribution corresponds to outliers in the data. The proportion of outliers in the population is then $1 - \pi$.
- We want to estimate $\boldsymbol{\theta}$.

Observed and complete-data likelihoods

- Let $Z_i = 1$ if observation i is not an outlier, $Z_i = 0$ otherwise. We have $Z_i \sim \mathcal{B}(\pi)$.
- The vector $\boldsymbol{Z} = (Z_1, \ldots, Z_n)$ is the missing data.
- Observed-data likelihood:

$$L(\boldsymbol{\theta}) = \prod_{i=1}^{n} f(y_i; \boldsymbol{\theta}) = \prod_{i=1}^{n} [\pi \phi(y_i; \mu, \sigma) + (1 - \pi) c]$$

- Complete-data likelihood:

$$L_c(\boldsymbol{\theta}) = \prod_{i=1}^{n} f(y_i, z_i; \boldsymbol{\theta}) = \prod_{i=1}^{n} f(y_i | z_i; \mu, \sigma) f(z_i | \pi)$$

$$= \prod_{i=1}^{n} \left[\phi(y_i; \mu, \sigma)^{z_i} c^{1 - z_i} \pi^{z_i} (1 - \pi)^{1 - z_i} \right]$$

Derivation of function Q

- Complete-data log-likelihood:

$$\ell_c(\boldsymbol{\theta}) = \sum_{i=1}^{n} z_i \log \phi(y_i; \mu, \sigma) + \left(n - \sum_{i=1}^{n} z_i \right) \log c + \sum_{i=1}^{n} (z_i \log \pi + (1 - z_i) \log(1 - \pi))$$

- It is linear in the z_i. Consequently, the Q function is simply

$$Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)}) = \sum_{i=1}^{n} z_i^{(t)} \log \phi(y_i; \mu, \sigma) + \left(n - \sum_{i=1}^{n} z_i^{(t)} \right) \log c + \sum_{i=1}^{n} \left(z_i^{(t)} \log \pi + (1 - z_i^{(t)}) \log(1 - \pi) \right)$$

with $z_i^{(t)} = \mathbb{E}_{\boldsymbol{\theta}^{(t)}}[Z_i | y_i]$.

EM algorithm

E-step: compute

$$z_i^{(t)} = \mathbb{E}_{\boldsymbol{\theta}^{(t)}}[Z_i|y_i] = \mathbb{P}_{\boldsymbol{\theta}^{(t)}}[Z_i = 1|y_i]$$
$$= \frac{\phi(y_i; \mu^{(t)}, \sigma^{(t)})\pi^{(t)}}{\phi(y_i; \mu^{(t)}, \sigma^{(t)})\pi^{(t)} + c(1-\pi^{(t)})}$$

M-step: Maximize $Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$ We get

$$\pi^{(t+1)} = \frac{1}{n}\sum_{i=1}^{n} z_i^{(t)}, \quad \mu^{(t+1)} = \frac{\sum_{i=1}^{n} z_i^{(t)} y_i}{\sum_{i=1}^{n} z_i^{(t)}}$$

$$\sigma^{(t+1)} = \sqrt{\frac{\sum_{i=1}^{n} z_i^{(t)} (y_i - \mu^{(t+1)})^2}{\sum_{i=1}^{n} z_i^{(t)}}}$$

Bayesian posterior mode

- Consider a Bayesian estimation problem with likelihood $L(\theta)$ and priori $f(\theta)$.
- The posterior density if proportional to $L(\theta)f(\theta)$. It can also be maximized by the EM algorithm.
- The E-step requires

$$Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)}) = \mathbb{E}_{\boldsymbol{\theta}^{(t)}} \left\{ \ell_c(\boldsymbol{\theta}) \mid \mathbf{y} \right\} + \log f(\theta)$$

- The addition of the log-prior often makes it more difficult to maximize Q during the M-step.
- Some methods can be used to facilitate the M-step in difficult situations (see below).

Overview

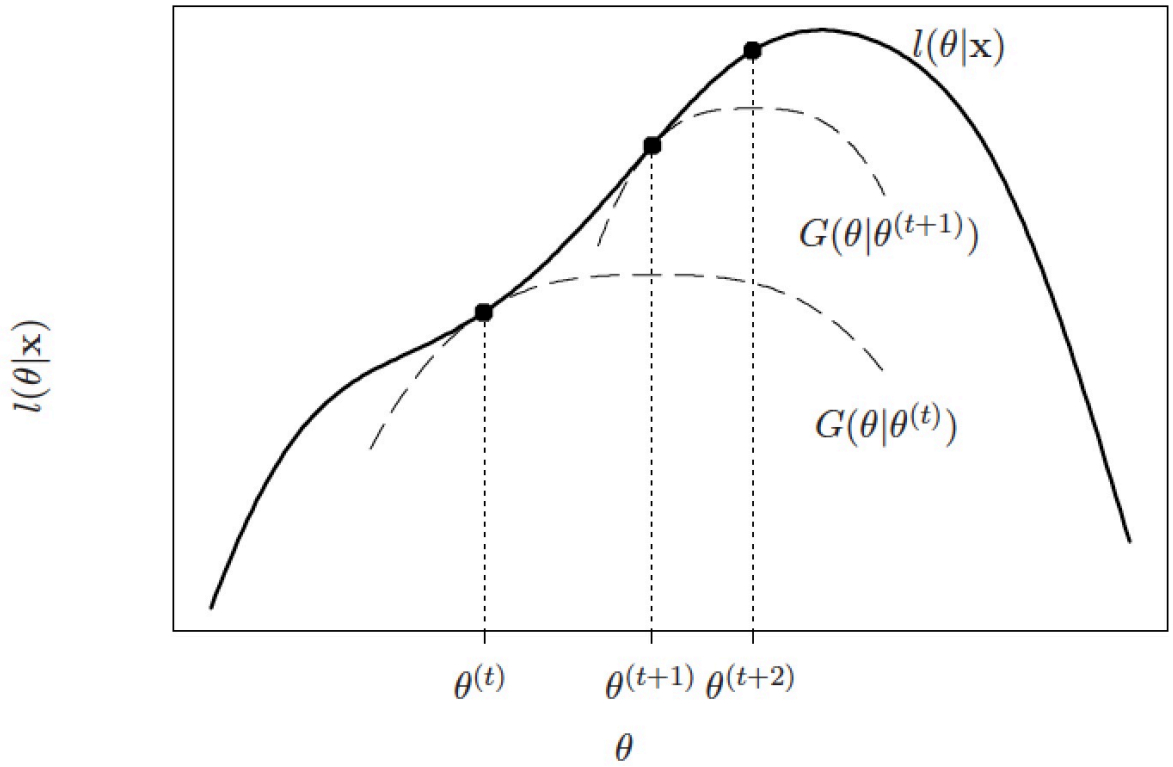
Why does it work?

- Ascent: Each M-step increases the log likelihood.
- Optimization transfer:

$$\ell(\theta) \geq Q(\theta, \theta^{(t)}) + \ell(\theta^{(t)}) - Q(\theta^{(t)}, \theta^{(t)}) = G(\theta, \theta^{(t)}).$$

- The last two terms in $G(\theta, \theta^{(t)})$ do not depend on θ, so Q and G are maximized at the same θ.
- Further, G is tangent to ℓ at $\theta^{(t)}$, and lies everywhere below ℓ. We say that G is a minorizing function for ℓ.
- EM transfers optimization from ℓ to the surrogate function G, which is more convenient to maximize.

The nature of EM



One-dimensional illustration of EM algorithm as a minorization or optimization transfer strategy. Each E step forms a minorizing function G, and each M step maximizes it to provide an uphill step.

Proof

- We have

$$f(z|y;\theta) = \frac{f(x;\theta)}{f(y;\theta)} \Rightarrow f(y;\theta) = \frac{f(x;\theta)}{f(z \mid y;\theta)}$$

- Consequently,

$$\ell(\theta) = \log f(y;\theta) = \underbrace{\log f(x;\theta)}_{\ell_c(\theta)} - \log f(z \mid y;\theta)$$

- Taking expectations on both sides wrt the conditional distribution of X given $Y = y$ and using $\theta^{(t)}$ for θ:

$$\ell(\theta) = Q(\theta, \theta^{(t)}) - \underbrace{\mathbb{E}_{\theta^{(t)}}[\log f(Z \mid y;\theta) \mid y]}_{H(\theta,\theta^{(t)})} \qquad (2)$$

Proof - the minorizing function

- Now, for all $\theta \in \Theta$,

$$H(\theta, \theta^{(t)}) - H(\theta^{(t)}, \theta^{(t)}) = \mathbb{E}_{\theta^{(t)}} \left[\log \frac{f(Z \mid y; \theta)}{f(Z \mid y; \theta^{(t)})} \mid y \right] \tag{3a}$$

$$\leq \log \mathbb{E}_{\theta^{(t)}} \left[\frac{f(Z \mid y; \theta)}{f(Z|y; \theta^{(t)})} \mid y \right] (*) \tag{3b}$$

$$= \log \int f(z \mid y; \theta) dz = 0 \tag{3c}$$

(*): from the concavity of the log and Jensen's inequality.

- Hence, for all $\theta \in \Theta$,

$$H(\theta, \theta^{(t)}) \leq H(\theta^{(t)}, \theta^{(t)}) = Q(\theta^{(t)}, \theta^{(t)}) - \ell(\theta^{(t)}), \text{ or}$$

$$\ell(\theta) \geq Q(\theta, \theta^{(t)}) + \ell(\theta^{(t)}) - Q(\theta^{(t)}, \theta^{(t)}) = G(\theta, \theta^{(t)}) \tag{4}$$

Proof - G is tangent to ℓ at $\theta^{(t)}$

- From (4), $\ell(\theta^{(t)}) = G(\theta^{(t)}, \theta^{(t)})$.
- Now, we can rewrite (4) as

$$Q(\theta^{(t)}, \theta^{(t)}) - \ell(\theta^{(t)}) \geq Q(\theta, \theta^{(t)}) - \ell(\theta), \quad \forall \theta$$

Consequently, $\theta^{(t)}$ maximizes $Q(\theta, \theta^{(t)}) - \ell(\theta)$, hence

$$Q'(\theta, \theta^{(t)})|_{\theta=\theta^{(t)}} - \ell'(\theta)|_{\theta=\theta^{(t)}} = 0$$

and

$$G'(\theta, \theta^{(t)})|_{\theta=\theta^{(t)}} = Q'(\theta, \theta^{(t)})|_{\theta=\theta^{(t)}} = \ell'(\theta)|_{\theta=\theta^{(t)}}.$$

Proof - monotonicity

- From (2),

$$\ell(\theta^{(t+1)}) - \ell(\theta^{(t)}) = \underbrace{Q(\theta^{(t+1)}, \theta^{(t)}) - Q(\theta^{(t)}, \theta^{(t)})}_{A}$$
$$- \left[\underbrace{H(\theta^{(t+1)}, \theta^{(t)}) - H(\theta^{(t)}, \theta^{(t)})}_{B} \right]$$

- $A \geq 0$ because $\theta^{(t+1)}$ is a maximizer of $Q(\theta, \theta^{(t)})$, and $B \leq 0$ because, from (3), $\theta^{(t)}$ is a maximizer of $H(\theta, \theta^{(t)})$.
- Hence,

$$\ell(\theta^{(t+1)}) \geq \ell(\theta^{(t)})$$

Overview

Overview

Monte Carlo EM (MCEM)

- Replace the t-th E step with
  1. Draw missing datasets $\mathbf{Z}_1^{(t)}, \ldots, \mathbf{Z}_{m^{(t)}}^{(t)}$ i.i.d. from $f(\mathbf{z}|\mathbf{y}; \boldsymbol{\theta}^{(t)})$. Each $\mathbf{Z}_j^{(t)}$ is a vector of all the missing values needed to complete the observed dataset, so $\mathbf{X}_j^{(t)} = (\mathbf{y}, \mathbf{Z}_j^{(t)})$ denotes a completed dataset where the missing values have been replaced by $\mathbf{Z}_j^{(t)}$.
  2. Calculate $\hat{Q}^{(t+1)}(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)}) = \frac{1}{m^{(t)}} \sum_{j=1}^{m^{(t)}} \log f(\mathbf{X}_j^{(t)}; \boldsymbol{\theta})$.
- Then $\hat{Q}^{(t+1)}(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$ is a Monte Carlo estimate of $Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$.
- The M step is modified to maximize $\hat{Q}^{(t+1)}(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$.
- Increase $m^{(t)}$ as iterations progress to reduce the Monte Carlo variability of $\hat{Q}$. MCEM will not converge in the same sense as ordinary EM, rather values of $\boldsymbol{\theta}^{(t)}$ will bounce around the true maximum, with a precision that depends on $m^{(t)}$.

Overview

Generalized EM (GEM) algorithm

- In the original EM algorithm, $\boldsymbol{\theta}^{(t+1)}$ is a maximizer of $Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$, i.e.,

$$Q(\boldsymbol{\theta}^{(t+1)}, \boldsymbol{\theta}^{(t)}) \geq Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$$

  for all $\boldsymbol{\theta}$.

- However, to ensure convergence, we only need that

$$Q(\boldsymbol{\theta}^{(t+1)}, \boldsymbol{\theta}^{(t)}) \geq Q(\boldsymbol{\theta}^{(t)}, \boldsymbol{\theta}^{(t)})$$

- Any algorithm that chooses $\boldsymbol{\theta}^{(t+1)}$ at each iteration to guarantee the above condition (without maximizing $Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$) is called a Generalized EM (GEM) algorithm.

EM gradient algorithm

- Replace the M step with a single step of Newton's method, thereby approximating the maximum without actually solving for it exactly.
- Instead of maximizing, choose:

$$\begin{aligned}\boldsymbol{\theta}^{(t+1)} &= \boldsymbol{\theta}^{(t)} - \mathrm{Q}''(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})^{-1}\Big|_{\boldsymbol{\theta}=\boldsymbol{\theta}^{(t)}} \mathrm{Q}'(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})\Big|_{\boldsymbol{\theta}=\boldsymbol{\theta}^{(t)}} \\ &= \boldsymbol{\theta}^{(t)} - \mathrm{Q}''(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})^{-1}\Big|_{\boldsymbol{\theta}=\boldsymbol{\theta}^{(t)}} \ell'(\boldsymbol{\theta}^{(t)})\end{aligned}$$

- Ascent is ensured for canonical parameters in exponential families. Backtracking can ensure ascent in other cases; inflating steps can speed convergence.

ECM algorithm

- Replaces the M step with a series of computationally simpler conditional maximization (CM) steps.
- Call the collection of simpler CM steps after the t-th E step a CM cycle. Thus, the t-th iteration of ECM is comprised of the t-th E step and the t-th CM cycle.
- Let S denote the total number of CM steps in each CM cycle.

ECM algorithm (continued)

- For $s = 1, \ldots, S$, the s-th CM step in the t-th cycle requires the maximization of $Q(\boldsymbol{\theta}, \boldsymbol{\theta}^{(t)})$ subject to (or conditional on) a constraint, say

$$\mathbf{g}_s(\boldsymbol{\theta}) = \mathbf{g}_s(\boldsymbol{\theta}^{(t+(s-1)/S)})$$

  where $\boldsymbol{\theta}^{(t+(s-1)/S)}$ is the maximizer found in the $(s-1)$-th CM step of the current cycle.
- When the entire cycle of S steps of CM has been completed, we set $\boldsymbol{\theta}^{(t+1)} = \boldsymbol{\theta}^{(t+S/S)}$ and proceed to the E step for the $(t+1)$-th iteration.
- ECM is a GEM algorithm, since each CM step increases Q.
- The art of constructing an effective ECM algorithm lies in choosing the constraints cleverly.

Choice 1: Iterated Conditional Modes / Gauss-Seidel

- Partition $\boldsymbol{\theta}$ into S subvectors, $\boldsymbol{\theta} = (\boldsymbol{\theta}_1, \ldots, \boldsymbol{\theta}_S)$.
- In the s-th CM step, maximize Q with respect to $\boldsymbol{\theta}_s$ while holding all other components of $\boldsymbol{\theta}$ fixed.
- This amounts to the constraint induced by the function

$$g_s(\boldsymbol{\theta}) = (\boldsymbol{\theta}_1, \ldots, \boldsymbol{\theta}_{s-1}, \boldsymbol{\theta}_{s+1}, \ldots, \boldsymbol{\theta}_S).$$

Choice 2

- At the s-th CM step, maximize Q with respect to all other components of $\boldsymbol{\theta}$ while holding $\boldsymbol{\theta}_s$ fixed.
- Then $g_s(\boldsymbol{\theta}) = \boldsymbol{\theta}_s$.
- Additional systems of constraints can be imagined, depending on the particular problem context.
- A variant of ECM inserts an E step between each pair of CM steps, thereby updating Q at every stage of the CM cycle.

Overview

Variance of the MLE

- Let $\widehat{\boldsymbol{\theta}}$ be the MLE of $\boldsymbol{\theta}$.
- As $n \to \infty$, the limiting distribution of $\widehat{\boldsymbol{\theta}}$ is $\mathcal{N}(\boldsymbol{\theta}^*, I(\boldsymbol{\theta}^*)^{-1})$, where $\boldsymbol{\theta}^*$ is the true value of $\boldsymbol{\theta}$, and

$$I(\boldsymbol{\theta}) = \mathbb{E}_{\boldsymbol{\theta}}[\ell'(\boldsymbol{\theta})\ell'(\boldsymbol{\theta})^T] = -\mathbb{E}_{\boldsymbol{\theta}}[\ell''(\boldsymbol{\theta})]$$

  is the expected Fisher information matrix (the second equality holds under some regularity conditions).
- $I(\boldsymbol{\theta}^*)$ can be estimated by $I(\widehat{\boldsymbol{\theta}})$, or by $-\ell''(\widehat{\boldsymbol{\theta}}) = I_{obs}(\widehat{\boldsymbol{\theta}})$ (observed information matrix).
- Standard error estimates can be obtained by computing the square roots of the diagonal elements of $I_{obs}(\widehat{\boldsymbol{\theta}})^{-1}$.

Obtaining variance estimates

- The EM algorithm allows us to estimate $\widehat{\boldsymbol{\theta}}$, but it does not directly provide an estimate of $I(\boldsymbol{\theta}^*)$.
- Direct computation of $I(\widehat{\boldsymbol{\theta}})$ or $I_{obs}(\widehat{\boldsymbol{\theta}})$ is often difficult.
- Main methods:
  1. Louis' method
  2. Supplemented EM (SEM) algorithm
  3. Bootstrap (to be studied in Chapter 6)

Overview

Missing information principle

- We have seen that

$$f(\boldsymbol{z} \mid \boldsymbol{y}; \boldsymbol{\theta}) = \frac{f(\boldsymbol{x}; \boldsymbol{\theta})}{f(\boldsymbol{y}; \boldsymbol{\theta})},$$

  from which we get

$$\ell(\boldsymbol{\theta}) = \ell_c(\boldsymbol{\theta}) - \log f(\boldsymbol{z} \mid \boldsymbol{y}; \boldsymbol{\theta}).$$

- Differentiating twice and negating both sides, then taking expectations over the conditional distribution of $\boldsymbol{X}$ given $\boldsymbol{y}$,

$$\underbrace{-\ell''(\boldsymbol{\theta})}_{\hat{\boldsymbol{\imath}}_{\boldsymbol{Y}}(\boldsymbol{\theta})} = \underbrace{\mathbb{E}\left[-\ell_c''(\boldsymbol{\theta}) \mid \boldsymbol{y}\right]}_{\hat{\boldsymbol{\imath}}_{\boldsymbol{X}}(\boldsymbol{\theta})} - \underbrace{\mathbb{E}\left[-\frac{\partial^2 \log f(\boldsymbol{z} \mid \boldsymbol{y}; \boldsymbol{\theta})}{\partial \boldsymbol{\theta} \partial \boldsymbol{\theta}^T} \mid \boldsymbol{y}\right]}_{\hat{\boldsymbol{\imath}}_{\boldsymbol{Z}|\boldsymbol{Y}}(\boldsymbol{\theta})}$$

  where
  - $\hat{\boldsymbol{\imath}}_{\boldsymbol{Y}}(\boldsymbol{\theta})$ is the observed information,
  - $\hat{\boldsymbol{\imath}}_{\boldsymbol{X}}(\boldsymbol{\theta})$ is the complete information, and
  - $\hat{\boldsymbol{\imath}}_{\boldsymbol{Z}|\boldsymbol{Y}}(\boldsymbol{\theta})$ is the missing information.

Louis' method

- Computing $\hat{\boldsymbol{\imath}}_{\mathbf{X}}(\boldsymbol{\theta})$ and $\hat{\boldsymbol{\imath}}_{\mathbf{Z}|\mathbf{Y}}(\boldsymbol{\theta})$ is sometimes easier than computing $-\ell''(\boldsymbol{\theta})$ directly
- We can show that

$$\hat{\boldsymbol{\imath}}_{\mathbf{Z}|\mathbf{Y}}(\boldsymbol{\theta}) = \mathrm{Var}[S_{\mathbf{Z}|\mathbf{Y}}(\boldsymbol{\theta})],$$

where the variance is taken w.r.t. $\boldsymbol{Z}|\boldsymbol{y}$, and

$$S_{\mathbf{Z}|\mathbf{Y}}(\boldsymbol{\theta}) = \frac{\partial \log f(\boldsymbol{z} \mid \boldsymbol{y}; \boldsymbol{\theta})}{\partial \boldsymbol{\theta}}$$

is the conditional score.

- As the expected score is zero at $\widehat{\boldsymbol{\theta}}$, we have

$$\hat{\boldsymbol{\imath}}_{\mathbf{Z}|\mathbf{Y}}(\widehat{\boldsymbol{\theta}}) = \int S_{\mathbf{Z}|\mathbf{Y}}(\widehat{\boldsymbol{\theta}}) S_{\mathbf{Z}|\mathbf{Y}}(\widehat{\boldsymbol{\theta}})^T \log f(\boldsymbol{z} \mid \boldsymbol{y}; \widehat{\boldsymbol{\theta}}) d\boldsymbol{z}$$

Monte Carlo approximation

- When they cannot be computed analytically, $\hat{\boldsymbol{\imath}}_{\mathbf{X}}(\boldsymbol{\theta})$ and $\hat{\boldsymbol{\imath}}_{\mathbf{Z}|\mathbf{Y}}(\boldsymbol{\theta})$ can sometimes be approximated by Monte Carlo simulation.
- Method: generate simulated datasets $\boldsymbol{x}_j = (\boldsymbol{y}, \boldsymbol{z}_j)$, $j = 1, \ldots, N$, where $\boldsymbol{y}$ is the observed dataset, and the $\boldsymbol{z}_j$ are imputed missing datasets drawn from $f(\boldsymbol{z}|\boldsymbol{y}; \boldsymbol{\theta})$
- Then,

$$\hat{\boldsymbol{\imath}}_{\mathbf{X}}(\boldsymbol{\theta}) \approx \frac{1}{N} \sum_{j=1}^{N} - \frac{\partial^2 \log f(\boldsymbol{x}_j; \boldsymbol{\theta})}{\partial \boldsymbol{\theta} \partial \boldsymbol{\theta}^T}$$

and $\hat{\boldsymbol{\imath}}_{\mathbf{Z}|\mathbf{Y}}(\boldsymbol{\theta})$ is approximated by the sample variance of the values

$$\frac{\partial \log f(\boldsymbol{z}_j|\boldsymbol{y}; \boldsymbol{\theta})}{\partial \boldsymbol{\theta}}$$

Overview

EM mapping

- Let $\boldsymbol{\Psi}$ denotes the EM mapping, defined by

$$\boldsymbol{\theta}^{(t+1)} = \boldsymbol{\Psi}(\boldsymbol{\theta}^{(t)})$$

- From the convergence of EM, $\widehat{\boldsymbol{\theta}}$ is a fixed point:

$$\widehat{\boldsymbol{\theta}} = \boldsymbol{\Psi}(\widehat{\boldsymbol{\theta}}).$$

- The Jacobian matrix of $\boldsymbol{\Psi}$ is the $p \times p$ matrix

$$\boldsymbol{\Psi}'(\boldsymbol{\theta}) = \left(\frac{\partial \Psi_i(\boldsymbol{\theta})}{\partial \theta_j} \right).$$

- It can be shown that

$$\boldsymbol{\Psi}'(\widehat{\boldsymbol{\theta}})^T = \hat{\boldsymbol{\imath}}_{\mathbf{Z}|\mathbf{Y}}(\widehat{\boldsymbol{\theta}}) \hat{\boldsymbol{\imath}}_{\mathbf{X}}(\widehat{\boldsymbol{\theta}})^{-1}$$

Using $\boldsymbol{\Psi}'(\boldsymbol{\theta})$ for variance estimation

- From the missing information principle,

$$\begin{aligned}\hat{\boldsymbol{\imath}}_{\mathbf{Y}}(\widehat{\boldsymbol{\theta}}) &= \hat{\boldsymbol{\imath}}_{\mathbf{X}}(\widehat{\boldsymbol{\theta}}) - \hat{\boldsymbol{\imath}}_{\mathbf{Z}|\mathbf{Y}}(\widehat{\boldsymbol{\theta}}) \\ &= \left[\mathbf{I} - \hat{\boldsymbol{\imath}}_{\mathbf{Z}|\mathbf{Y}}(\widehat{\boldsymbol{\theta}})\hat{\boldsymbol{\imath}}_{\mathbf{X}}(\widehat{\boldsymbol{\theta}})^{-1}\right]\hat{\boldsymbol{\imath}}_{\mathbf{X}}(\widehat{\boldsymbol{\theta}}) \\ &= \left[\mathbf{I} - \boldsymbol{\Psi}'(\widehat{\boldsymbol{\theta}})^T\right]\hat{\boldsymbol{\imath}}_{\mathbf{X}}(\widehat{\boldsymbol{\theta}}).\end{aligned}$$

  Hence,

$$\hat{\boldsymbol{\imath}}_{\mathbf{Y}}(\widehat{\boldsymbol{\theta}})^{-1} = \hat{\boldsymbol{\imath}}_{\mathbf{X}}(\widehat{\boldsymbol{\theta}})^{-1}\left[\mathbf{I} - \boldsymbol{\Psi}'(\widehat{\boldsymbol{\theta}})^T\right]^{-1}$$

- From the equality

$$(\mathbf{I} - \mathbf{P})^{-1} = (\mathbf{I} - \mathbf{P} + \mathbf{P})(\mathbf{I} - \mathbf{P})^{-1} = \mathbf{I} + \mathbf{P}(\mathbf{I} - \mathbf{P})^{-1},$$

  we get

$$\hat{\boldsymbol{\imath}}_{\mathbf{Y}}(\widehat{\boldsymbol{\theta}})^{-1} = \hat{\boldsymbol{\imath}}_{\mathbf{X}}(\widehat{\boldsymbol{\theta}})^{-1}\left\{\mathbf{I} + \boldsymbol{\Psi}'(\widehat{\boldsymbol{\theta}})^T\left[\mathbf{I} - \boldsymbol{\Psi}'(\widehat{\boldsymbol{\theta}})^T\right]^{-1}\right\}. \quad (5)$$

Estimation of $\boldsymbol{\Psi}'(\widehat{\boldsymbol{\theta}})$

- Ler r_{ij} be the element (i,j) of $\boldsymbol{\Psi}'(\widehat{\boldsymbol{\theta}})$. By definition,

$$\begin{aligned} r_{ij} &= \frac{\partial \Psi_i(\widehat{\boldsymbol{\theta}})}{\partial \theta_j} \\ &= \lim_{\theta_j \to \widehat{\theta}_j} \frac{\Psi_i(\widehat{\theta}_1, \ldots, \widehat{\theta}_{j-1}, \theta_j, \widehat{\theta}_{j+1}, \ldots, \widehat{\theta}_p) - \Psi_i(\widehat{\boldsymbol{\theta}})}{\theta_j - \widehat{\theta}_j} \\ &= \lim_{t \to \infty} \frac{\Psi_i(\boldsymbol{\theta}^{(t)}(j)) - \Psi_i(\widehat{\boldsymbol{\theta}})}{\theta_j^{(t)} - \widehat{\theta}_j} = \lim_{t \to \infty} r_{ij}^{(t)} \end{aligned}$$

  where $\boldsymbol{\theta}^{(t)}(j) = (\widehat{\theta}_1, \ldots, \widehat{\theta}_{j-1}, \theta_j^{(t)}, \widehat{\theta}_{j+1}, \ldots, \widehat{\theta}_p)$, and $(\theta_j^{(t)})$, $t = 1, 2, \ldots$ is a sequence of values converging to $\widehat{\theta}_j$.

- Method: compute the $r_{ij}^{(t)}$, $t = 1, 2, \ldots$ until they stabilize to some values. Then compute $\hat{\boldsymbol{\imath}}_{\boldsymbol{Y}}(\widehat{\boldsymbol{\theta}})^{-1}$ using (5).

SEM algorithm

1. Run the EM algorithm to convergence, finding $\widehat{\boldsymbol{\theta}}$.
2. Restart the algorithm from some $\boldsymbol{\theta}^{(0)}$ near $\widehat{\boldsymbol{\theta}}$. For $t = 0, 1, 2, \ldots$
   1. Take a standard E step and M step to produce $\boldsymbol{\theta}^{(t+1)}$ from $\boldsymbol{\theta}^{(t)}$.
   2. For $j = 1, \ldots, p$:
      - Define $\boldsymbol{\theta}^{(t)}(j) = (\hat{\theta}_1, \ldots, \hat{\theta}_{j-1}, \theta_j^{(t)}, \hat{\theta}_{j+1}, \ldots, \hat{\theta}_p)$, and treating it as the current estimate of $\boldsymbol{\theta}$, run one iteration of EM to obtain $\Psi(\boldsymbol{\theta}^{(t)}(j))$.
      - Obtain the ratio
      $$r_{ij}^{(t)} = \frac{\Psi_i(\boldsymbol{\theta}^{(t)}(j)) - \hat{\theta}_i}{\theta_j^{(t)} - \hat{\theta}_j}$$
      for $i = 1, \ldots, p$. (Recall that $\boldsymbol{\Psi}(\widehat{\boldsymbol{\theta}}) = \widehat{\boldsymbol{\theta}}$.)
   3. Stop when all $r_{ij}^{(t)}$ have converged
3. The (i, j)th element of $\boldsymbol{\Psi}'(\widehat{\boldsymbol{\theta}})$ equals $\lim_{t\to\infty} r_{ij}^{(t)}$. Use the final estimate of $\boldsymbol{\Psi}'(\widehat{\boldsymbol{\theta}})$ to get the variance.