DSS Statistics Seminar
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https://uniroma1.zoom.us/j/86881977368?pwd=S
WRFcVFjMDZTa0lXZk05TE1zNm5adz09
Passcode: 432940

Clustering Gaussian components by Bregman and phi-divergences

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Finite mixture of Gaussians is a well-known model frequently used to cluster a sample of observations. The sample is considered as drawn from a heterogeneous population where each subpopulation, cluster, is Gaussian and corresponds to one component of the mixture. Whenever such assumption is false, the model may use two or more Gaussians to describe a single cluster. In this case, the researcher has the problem of how to identify the clusters starting from the estimated components. This work proposes to solve this problem by using Bregman and/or phi-divergences to aggregate components into meaningful clusters on the basis of their posterior probabilities.

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