

General algorithm:

$$h_c(\theta) = F(\delta, \theta)$$

we want to estimate these

↑ we don't know these.

assume we have an estimate $\theta^{(n)}$ of θ
then

$$Q(\theta; \theta^{(n)}) = E_{\delta | \theta^{(n)}, X} [F(\delta, \theta)]$$

function of θ that
depends on $\theta^{(n)}$

E-Step:

Form $Q(\theta; \theta^{(n)})$

M-Step

Find $\theta^{(n+1)} = \underset{\theta}{\operatorname{argmax}} Q(\theta; \theta^{(n)})$