

Packages for EM-algorithm

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There are several packages for performing the EM-algorithm. I am going to focus on two of them: the norm and the mixtools packages.

EMinR.R

Here you can find two references for the mentioned packages:

norm package: <http://cran.r-project.org/web/packages/norm/norm.pdf>

mixtools package: <http://cran.r-project.org/web/packages/mixtools/mixtools.pdf>