

A Fourier Approach to the Parameter Estimation Problem for One-dimensional Gaussian Mixtures

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This talk discusses how to learn parameters from Fourier measurements of one-dimensional Gaussian mixture models. We will review related methods and introduce our algorithm, which utilizes the Hankel structure of Fourier data. We show that a separation condition is necessary to stably recover all components under certain noise levels. Our method can also be applied to high dimensional cases.