Algorithm 1 Projection Pursuit

Require: Dataset D, number of projections T, learning rate η, regularization parameter λ

Ensure: Projected dataset D'

 1: Initialize projection matrix W to a $d \times d$ identity matrix
 2: **for** $t = 1$ **to** T **do**
 3: $\quad W \leftarrow W - \eta \cdot (I - W)$
 4: $\quad D' \leftarrow D \cdot W$
 5: $\quad$ **if** stopping criterion is met **then**
 6: $\quad\quad$ **break**
 7: $\quad$ **end if**
 8: **end for**
 9: **return** D'