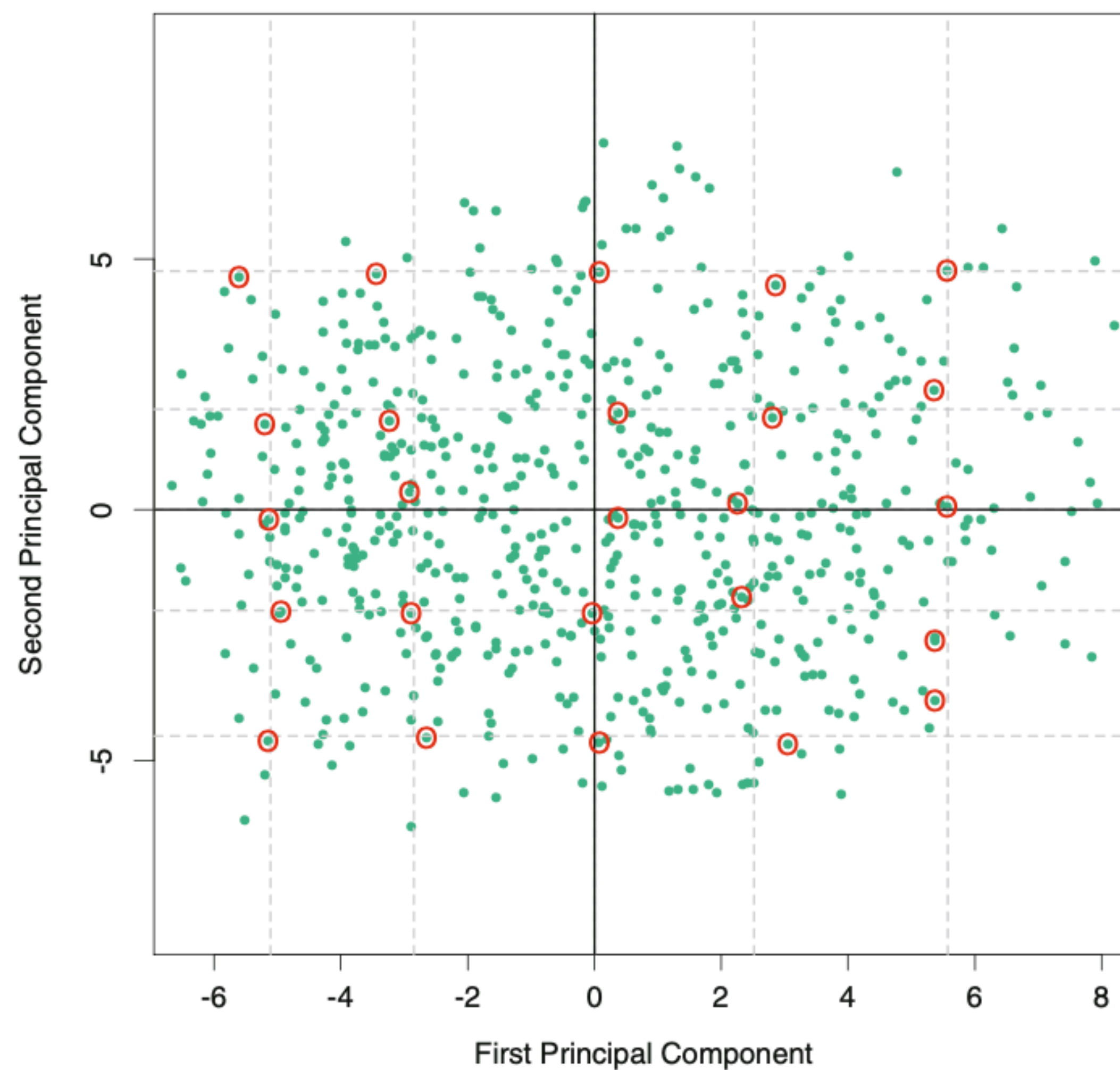


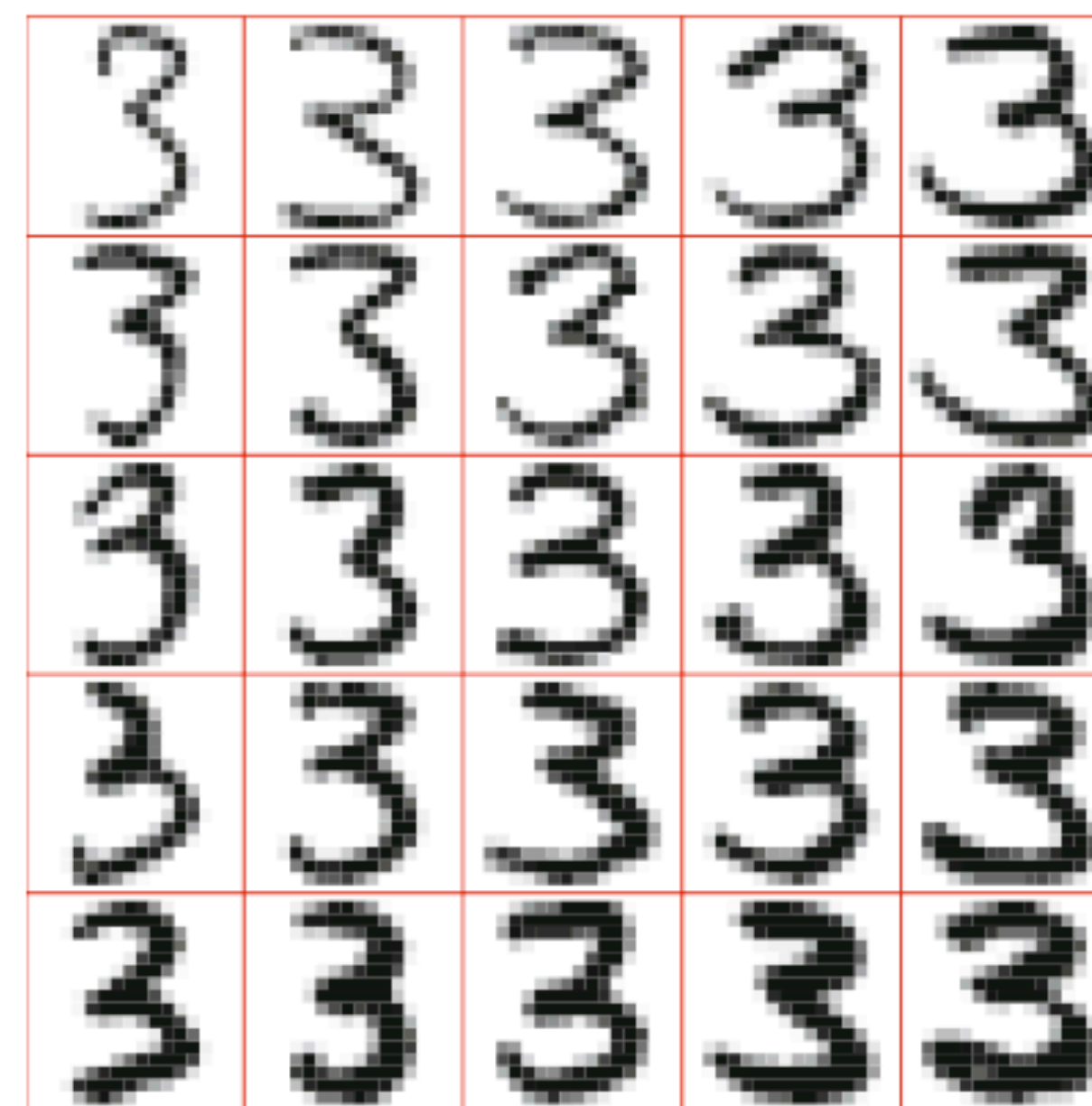
Independent Component Analysis

Applications

PCA



$$\mathbf{X} = \mathbf{U}\mathbf{D}\mathbf{V}^T.$$



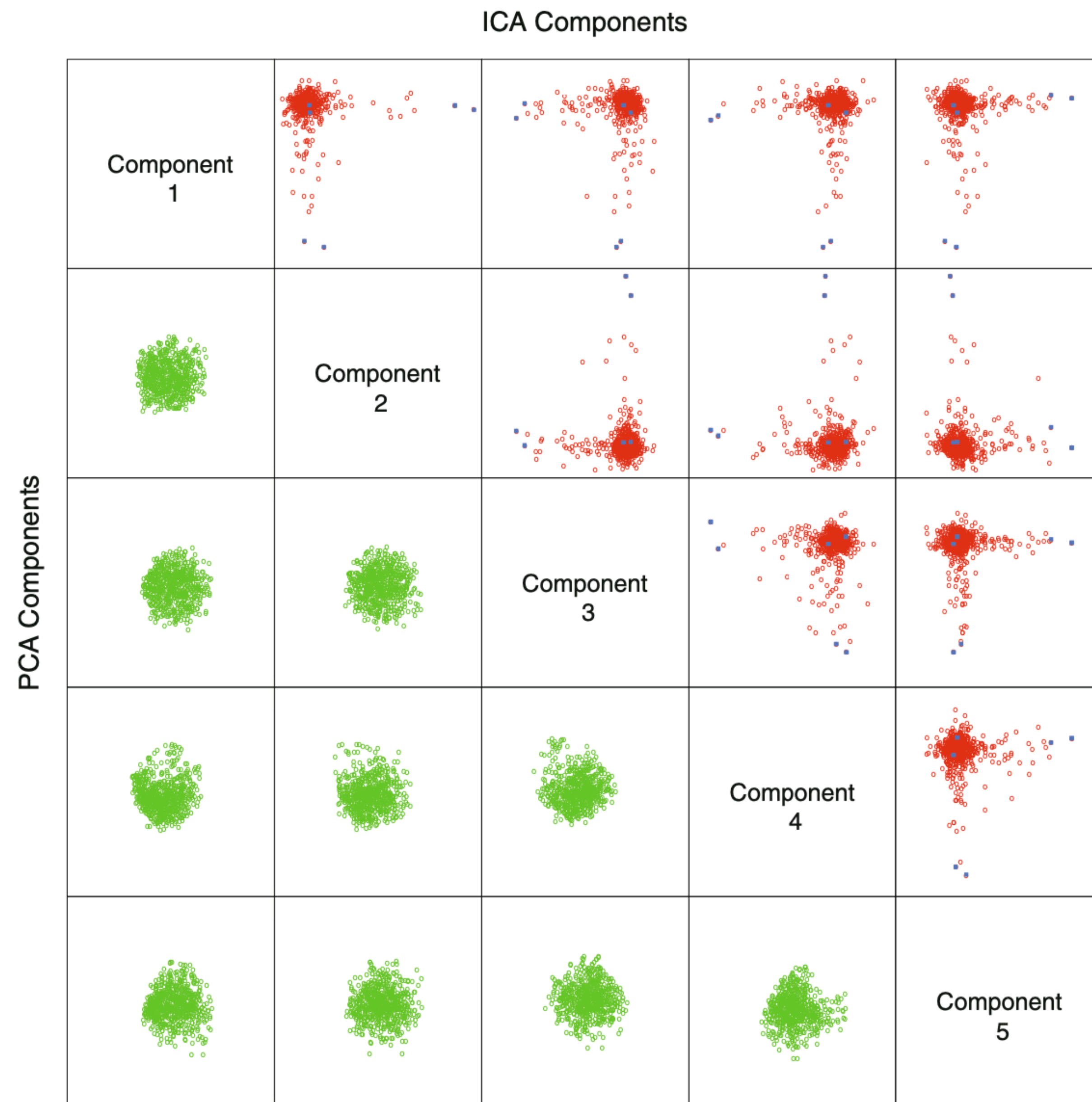
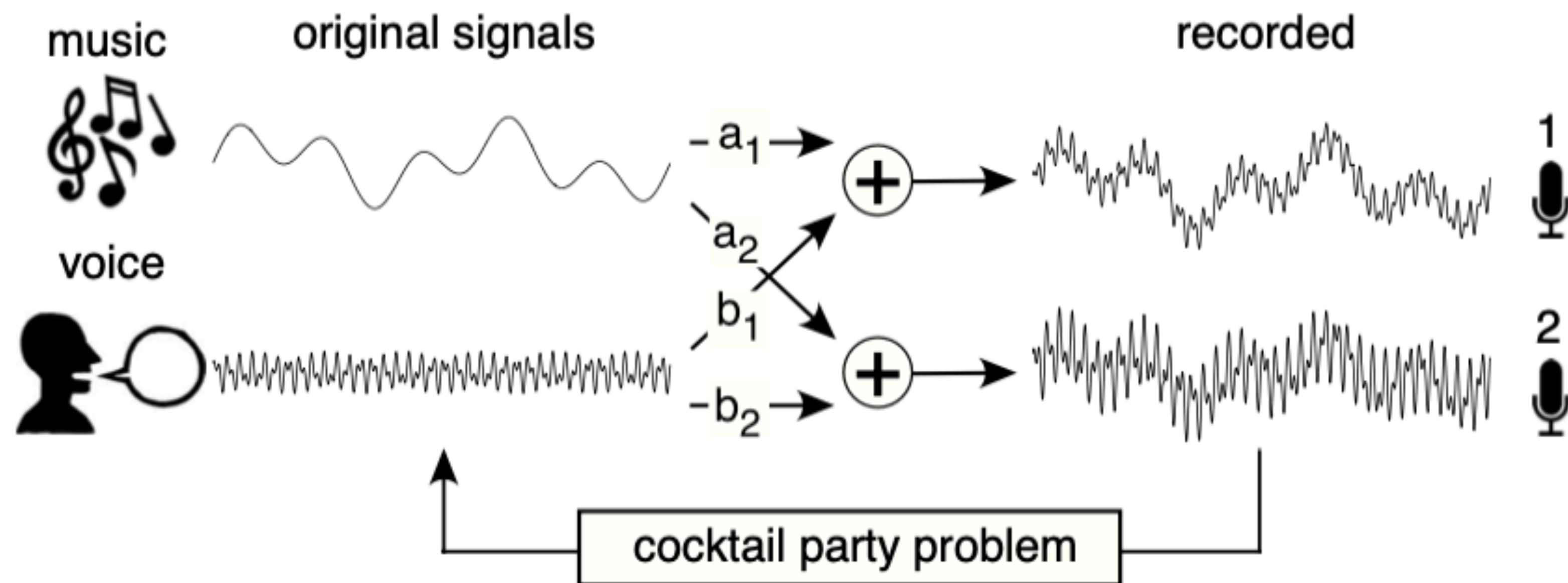
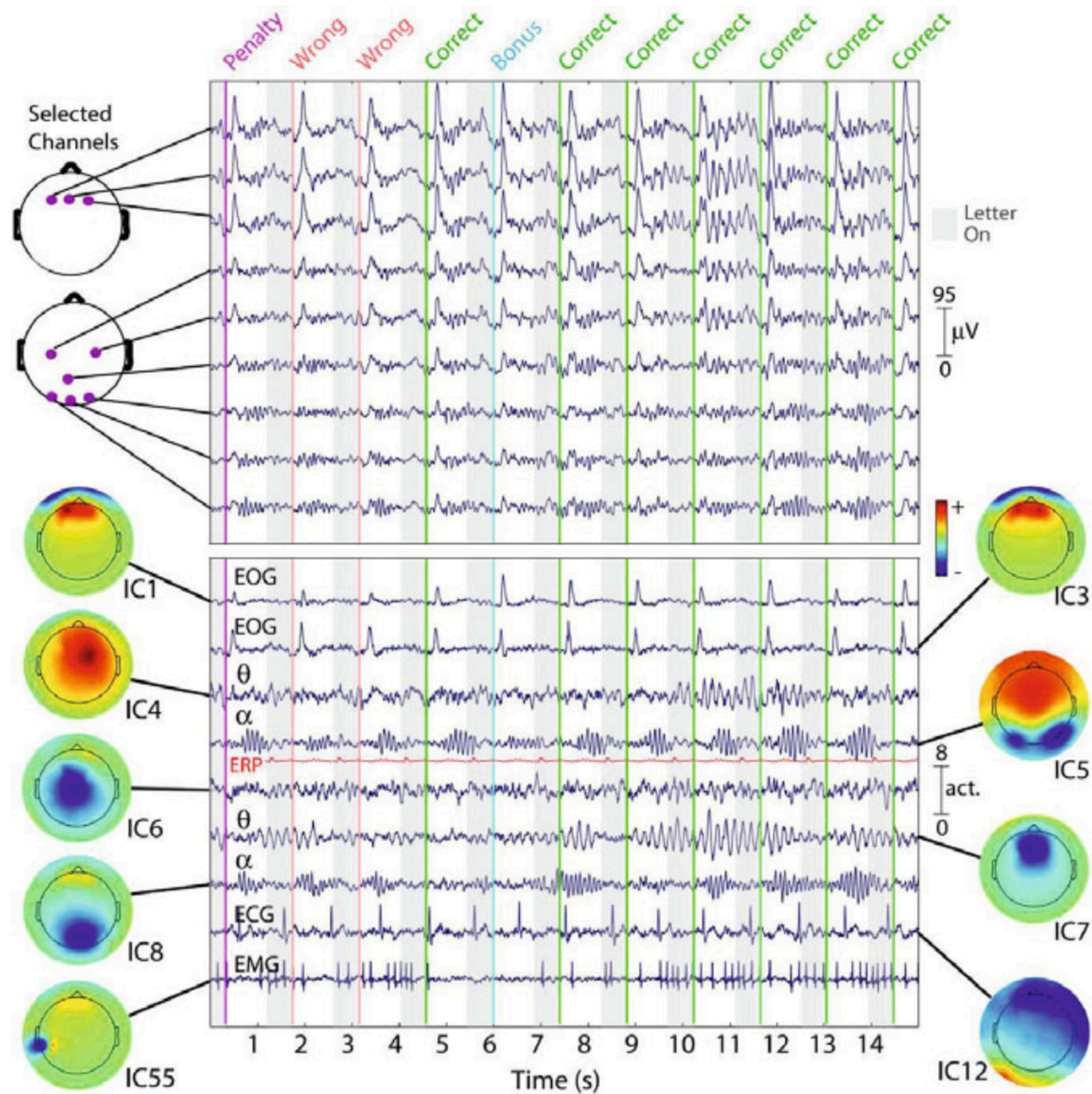


FIGURE 14.39. A comparison of the first five ICA components computed using FastICA (above diagonal) with the first five PCA components (below diagonal). Each component is standardized to have unit variance.





A Tutorial on Independent Component Analysis

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Invited article

Independent component analysis: algorithms and applications

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5. Many more in Kaggle....