

# 6 The FastICA Algorithm

In the preceding sections, we introduced different measures of nongaussianity, i.e. objective functions for ICA estimation. In practice, one also needs an algorithm for maximizing the contrast function, for example the one in (25). In this section, we introduce a very efficient method of maximization suited for this task. It is here assumed that the data is preprocessed by centering and whitening as discussed in the preceding section.