

2. We cannot determine the order of the independent components.

The reason is that, again both \mathbf{s} and \mathbf{A} being unknown, we can freely change the order of the terms in the sum in (5), and call any of the independent components the first one. Formally, a permutation matrix \mathbf{P} and its inverse can be substituted in the model to give $\mathbf{x} = \mathbf{AP}^{-1}\mathbf{Ps}$. The elements of \mathbf{Ps} are the original independent variables s_j , but in another order. The matrix \mathbf{AP}^{-1} is just a new unknown mixing matrix, to be solved by the ICA algorithms.