

where  $1 \leq a_1 \leq 2$  is some suitable constant, often taken as  $a_1 = 1$ . The basic form of the FastICA algorithm is as follows:

1. Choose an initial (e.g. random) weight vector  $\mathbf{w}$ .
2. Let  $\mathbf{w}^+ = E\{\mathbf{x}g(\mathbf{w}^T \mathbf{x})\} - E\{g'(\mathbf{w}^T \mathbf{x})\}\mathbf{w}$
3. Let  $\mathbf{w} = \mathbf{w}^+ / \|\mathbf{w}^+\|$
4. If not converged, go back to 2.