

Many variants of ICA are not generative models in the sense that we use the phrase. In this book, a generative model either represents $p(\mathbf{x})$ or can draw samples from it. Many variants of ICA only know how to transform between \mathbf{x} and \mathbf{h} , but do not have any way of representing $p(\mathbf{h})$, and thus do not impose a distribution over $p(\mathbf{x})$. For example, many ICA variants aim to increase the sample kurtosis of $\mathbf{h} = \mathbf{W}^{-1}\mathbf{x}$, because high kurtosis indicates that $p(\mathbf{h})$ is non-Gaussian, but this is accomplished without explicitly representing $p(\mathbf{h})$. This is because ICA is more often used as an analysis tool for separating signals, rather than for generating data or estimating its density.

Just as PCA can be generalized to the nonlinear autoencoders described in chapter 14, ICA can be generalized to a nonlinear generative model, in which we use a nonlinear function f to generate the observed data. See Hyvärinen and Pajunen (1999) for the initial work on nonlinear ICA and its successful use with ensemble learning by Roberts and Everson (2001) and Lappalainen *et al.* (2000). Another nonlinear extension of ICA is the approach of **nonlinear independent components estimation**, or NICE (Dinh *et al.*, 2014), which stacks a series of invertible transformations (encoder stages) that have the property that the determinant of the Jacobian of each transformation can be computed efficiently. This makes it possible to compute the likelihood exactly and, like ICA, attempts to transform the data into a space where it has a factorized marginal distribution, but is more likely to succeed thanks to the nonlinear encoder. Because the encoder is associated with a decoder that is its perfect inverse, it is straightforward to generate samples from the model (by first sampling from $p(\mathbf{h})$ and then applying the decoder).

Another generalization of ICA is to learn groups of features, with statistical dependence allowed within a group but discouraged between groups (Hyvärinen and Hoyer, 1999; Hyvärinen *et al.*, 2001b). When the groups of related units are chosen to be non-overlapping, this is called **independent subspace analysis**. It is also possible to assign spatial coordinates to each hidden unit and form overlapping groups of spatially neighboring units. This encourages nearby units to learn similar features. When applied to natural images, this **topographic ICA** approach learns Gabor filters, such that neighboring features have similar orientation, location or frequency. Many different phase offsets of similar Gabor functions occur within each region, so that pooling over small regions yields translation invariance.

13.3 Slow Feature Analysis

Slow feature analysis (SFA) is a linear factor model that uses information from