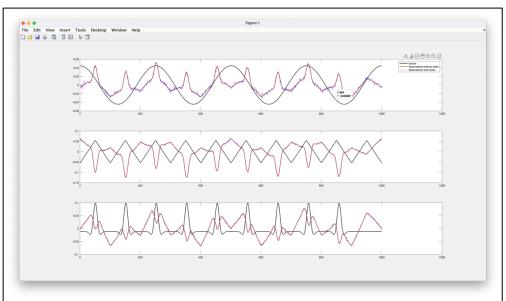


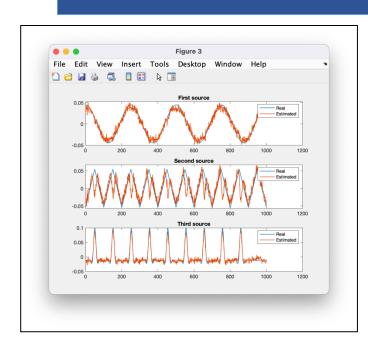


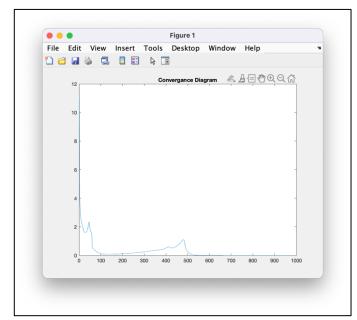
نیم سال دوم ۱۴۰۰-۰۱ - جداسازی کور منابع گزارش تمرین چهاردهم فاطمه صالحی ۸۱۰۱۹۸۴۲۳



شکل ۱-۱: منابع، مشاهدات بدون نویز، مشاهدات نویزی

$oldsymbol{D_{kl}}$ روش مبتنی بر





شکل ۱-۲: نمودار همگرایی و منابع تخمین زده شده

```
كد مربوط به بخش اول :
clear
load('hw14.mat')
X = A*S + Noise;
without_noise = A*S;
%%
subplot(3,1,1)
plot(S(1,:),'black','LineWidth',1.5)
plot(without_noise(1,:),'LineWidth',1.75)
plot(X(1,:), 'blue')
legend('source','observations without noise','observations with noise')
subplot(3,1,2)
plot(S(2,:),'black','LineWidth',1.5)
hold on
plot(without_noise(2,:),'LineWidth',1.75)
plot(X(2,:),'blue')
subplot(3,1,3)
plot(S(3,:),'black','LineWidth',1.5)
hold on
plot(without_noise(3,:),'LineWidth',1.75)
plot(X(3,:),'blue')
warning('off', 'all')
B = [0.321, 0.532, 0.533;
    0.227,0.41,0.282;
    0.321,0.821,0.81];
B = B./sqrt(sum(B.^2,2));
Y = B*X;
k = Q(Y) [ones(1,1001)
     Y.^2
     Y.^3
     Y.^4
     Y.^5];
 k_{prime} = @(Y) [zeros(1,1001)]
                 ones(1,1001)
                  2*Y
                  3*Y.^2
                  4*Y.^3
                  5*Y.^4];
Err = zeros(1,1000);
for i =1:1000
    k1 = k(Y(1,:));
    k2 = k(Y(2,:));
    k3 = k(Y(3,:));
```

```
KK1 = (k1*k1')/1001;
    KK2 = (k2*k2')/1001;
    KK3 = (k3*k3')/1001;
    k1\_prime = mean(k\_prime(Y(1,:)),2);
    k2\_prime = mean(k\_prime(Y(2,:)),2);
    k3_prime = mean(k_prime(Y(3,:)),2);
    theta1 = KK1\k1_prime;
    theta2 = KK2\k2_prime;
    theta3 = KK3\k3_prime;
    psi1 = theta1'*k1;
    psi2 = theta2'*k2;
    psi3 = theta3'*k3;
    rond_B = [psi1*X'; psi2*X'; psi3*X']/1001 - inv(B)';
    B = B - 0.01*rond B;
    B = B./sqrt(sum(B.^2,2));
     Y = B*X;
    Err(i) = norm(rond_B);
end
%%
figure
plot(Err)
title('Convergance Diagram');
Shat =B*X;
Shatd=Shat; Sd=S;
[~,r1]=max(abs(Shatd(1,:)*Sd'));
Sd(r1,:) = 0;
Shat(r1,:)=Shatd(1,:);
[~,r2]=max(abs(Shatd(2,:)*Sd'));
Sd(r2,:) = 0;
Shat(r2,:)=Shatd(2,:);
[\sim, r3] = \max(abs(Shatd(3,:)*Sd'));
Sd(r3,:) = 0;
Shat(r3,:)=Shatd(3,:);
```

```
figure
subplot(3,1,1)
plot(S(1,:),'LineWidth',1); hold on
plot(Shat(1,:)*2,'LineWidth',1);
legend('Real','Estimated')
title('First source')
subplot(3,1,2)
plot(S(2,:),'LineWidth',1); hold on
plot(Shat(2,:)*(-3), 'LineWidth',1);
legend('Real','Estimated')
title('Second source')
subplot(3,1,3)
plot(S(3,:),'LineWidth',1); hold on
plot(Shat(3,:)*(-1.75), 'LineWidth',1);
legend('Real','Estimated')
title('Third source')
Shat(1,:)=Shat(1,:)*2;
Shat(3,:)=Shat(3,:)*(-1.75);
Shat(2,:)=Shat(2,:)*(-3);
E = (norm(S-Shat,'fro'))^2 / (norm(S,'fro'))^2
```

E =

0.2096

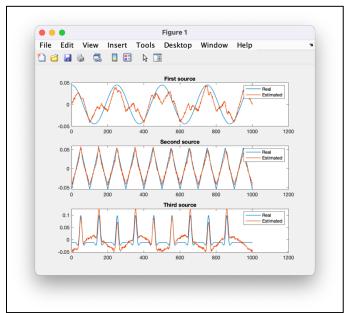
شکل ۱-۳: مقدار خطا روش اول

```
>> B*A

ans =

0.4374    0.0420    -0.0426
0.0127    -0.3192    0.2220
0.0134    -0.0667    -0.4679
```

شكل ۱-۴: ضرب ماتريس A و B



شکل ۲-۱: نمودار منابع تخمین زده شده

```
load('hw14.mat')
X = A*S + Noise;
without_noise = A*S;
[U,D] = eig(X*X');
W = ((D^{(-1/2)})*U');
Z = W*X;
B = [0.321, 0.532, 0.533;
    0.227,0.41,0.282;
    0.321,0.821,0.81];
B = B./sqrt(sum(B.^2,2));
Y = B*Z;
mu = 0.01;
k = @(Y) [ones(1,1001)]
     Υ
     Y.^2
     Y.^3
     Y.^4
     Y.^5];
 k_{prime} = @(Y) [zeros(1,1001)]
                 ones(1,1001)
                  2*Y
                  3*Y.^2
                  4*Y.^3
                  5*Y.^4];
for j=1:1000
    k1 = k(Y(1,:));
    k2 = k(Y(2,:));
  k3 = k(Y(3,:));
```

```
KK1 = (k1*k1')/1001;
    KK2 = (k2*k2')/1001;
    KK3 = (k3*k3')/1001;
    k1_prime = mean(k_prime(Y(1,:)),2);
    k2_prime = mean(k_prime(Y(2,:)),2);
    k3_prime = mean(k_prime(Y(3,:)),2);
    theta1 = KK1\k1_prime;
    theta2 = KK2\k2_prime;
    theta3 = KK3\k3_prime;
    psi1 = theta1'*k1;
    psi2 = theta2'*k2;
    psi3 = theta3'*k3;
    df1 = psi1*Z';
    df2 = psi2*Z';
    df3 = psi3*Z';
    b1 = B(1,:)';
    b2 = B(2,:)';
    b3 = B(3,:)';
    b1 = b1 - mu* df1';
    b1 = b1./sqrt(sum(b1.^2,1));
    b2 = b2 - mu* df2';
      b2 = (eye(3) - b1*b1')*b2;
    b2 = b2./sqrt(sum(b2.^2,1));
    b3 = b3 - mu* df3';
    b3 = (eye (3) - [b1 b2]*[b1 b2]')*b3;
    b3 = b3./sqrt(sum(b3.^2,1));
    B = [b1'; b2'; b3'];
    Y = B*Z;
end
%%
Shat =B*X;
Shatd=Shat; Sd=S;
[~,r1]=max(abs(Shatd(1,:)*Sd'));
Sd(r1,:) = 0;
Shat(r1,:)=Shatd(1,:);
[\sim, r2] = \max(abs(Shatd(2,:)*Sd'));
```

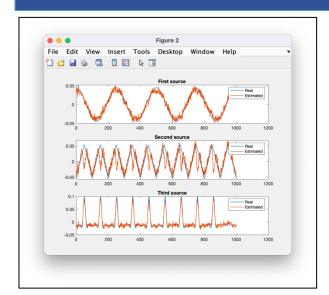
```
Sd(r2,:) = 0;
Shat(r2,:)=Shatd(2,:);
[~, r3]=max(abs(Shatd(3,:)*Sd'));
Sd(r3,:) = 0;
Shat(r3,:)=Shatd(3,:);
figure
subplot(3,1,1)
plot(S(1,:),'LineWidth',1); hold on
plot(-(2/3)*Shat(1,:),'LineWidth',1);
legend('Real','Estimated')
title('First source')
subplot(3,1,2)
plot(S(2,:),'LineWidth',1); hold on
plot(Shat(2,:),'LineWidth',1);
legend('Real','Estimated')
title('Second source')
subplot(3,1,3)
plot(S(3,:),'LineWidth',1); hold on
plot(-Shat(3,:),'LineWidth',1);
legend('Real','Estimated')
title('Third source')
%%
Shat(3,:) = -Shat(3,:);
Shat(1,:)=-(2/3)*Shat(1,:);
E = (norm(S-Shat, 'fro'))^2 / (norm(S, 'fro'))^2
```

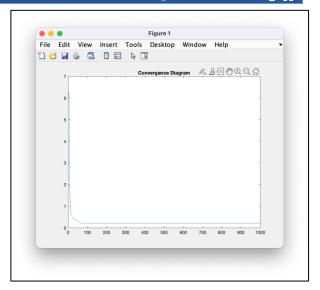
```
>> B*A
ans =

0.6448   -0.0958   -0.9648
-0.7643   -0.6498   0.2123
-0.0084   0.7540   0.1551
```

 ${f B}$ و ${f A}$ شکل ${f Y}-{f Y}$: مقدار خطا روش دوم و ضرب ماتریس

روش Equivariant





شکل ۳-۱: نمودار همگرایی و منابع تخمین زده شده

```
clear
load('hw14.mat')
X = A*S + Noise;
without_noise = A*S;
%%
warning('off', 'all')
B = [0.321, 0.532, 0.533;
    0.227, 0.41, 0.282;
    0.321,0.821,0.81];
B = B./sqrt(sum(B.^2,2));
Y = B*X;
k = @(Y) [ones(1,1001)]
     Y.^2
     Y.^3
     Y.^4
     Y.^5];
 k_{prime} = @(Y) [zeros(1,1001)]
                  ones(1,1001)
                  2*Y
                  3*Y.^2
                  4*Y.^3
                  5*Y.^4];
E = zeros(1,1000);
for i =1:1000
    k1 = k(Y(1,:));
    k2 = k(Y(2,:));
    k3 = k(Y(3,:));
    KK1 = (k1*k1')/1001;
```

```
KK2 = (k2*k2')/1001;
    KK3 = (k3*k3')/1001;
    k1 prime = mean(k prime(Y(1,:)),2);
    k2\_prime = mean(k\_prime(Y(2,:)),2);
    k3_prime = mean(k_prime(Y(3,:)),2);
    theta1 = KK1\k1_prime;
    theta2 = KK2\k2_prime;
    theta3 = KK3\k3_prime;
    psi1 = theta1'*k1;
    psi2 = theta2'*k2;
    psi3 = theta3'*k3;
    rond_B = [psi1*X'; psi2*X'; psi3*X']/1001 - inv(B)';
    B = (eye(3) - 0.1*rond_B*B')*B;
    B = B./sqrt(sum(B.^2,2));
     Y = B*X:
    Shat =B*X;
    Shatd=Shat; Sd=S;
    [~,r1]=max(abs(Shatd(1,:)*Sd'));
    Sd(r1,:) = 0;
    Shat(r1,:)=Shatd(1,:);
    [\sim, r2] = \max(abs(Shatd(2,:)*Sd'));
    Sd(r2,:) = 0;
    Shat(r2,:)=Shatd(2,:);
    [~,r3]=max(abs(Shatd(3,:)*Sd'));
    Sd(r3,:) = 0;
    Shat(r3,:)=Shatd(3,:);
    Shat(1,:)=Shat(1,:)*2;
    Shat(2,:)=Shat(2,:)*(-3);
    Shat(3,:)=Shat(3,:)*(-1.75);
    E(i) = (norm(S-Shat, 'fro'))^2 / (norm(S, 'fro'))^2;
end
%%
figure
plot(E);
title('Convergance Diagram');
figure
```

```
Shat =B*X:
Shatd=Shat; Sd=S;
[~,r1]=max(abs(Shatd(1,:)*Sd'));
Sd(r1,:) = 0;
Shat(r1,:)=Shatd(1,:);
[\sim, r2]=\max(abs(Shatd(2,:)*Sd'));
Sd(r2,:) = 0;
Shat(r2,:)=Shatd(2,:);
[\sim, r3] = \max(abs(Shatd(3,:)*Sd'));
Sd(r3,:) = 0;
Shat(r3,:)=Shatd(3,:);
subplot(3,1,1)
plot(S(1,:),'LineWidth',1); hold on
plot(Shat(1,:)*2,'LineWidth',1);
legend('Real','Estimated')
title('First source')
subplot(3,1,2)
plot(S(2,:), 'LineWidth',1); hold on
plot(Shat(2,:)*(-3), 'LineWidth', 1);
legend('Real','Estimated')
title('Second source')
subplot(3,1,3)
plot(S(3,:), 'LineWidth',1); hold on
plot(Shat(3,:)*(-1.75), 'LineWidth',1);
legend('Real', 'Estimated')
title('Third source')
Shat(1,:)=Shat(1,:)*2;
Shat(2,:)=Shat(2,:)*(-3);
Shat(3,:)=Shat(3,:)*(-1.75);
E = (norm(S-Shat, 'fro'))^2 / (norm(S, 'fro'))^2
```

```
>> B*A
ans =

0.2096

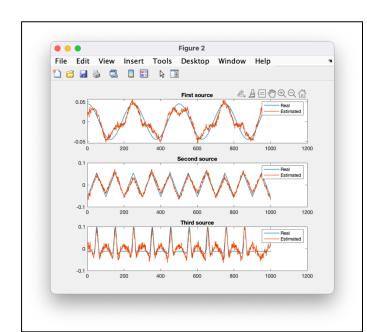
0.4374     0.0420     -0.0426
0.0127     -0.3192     0.2220
0.0134     -0.0667     -0.4679
```

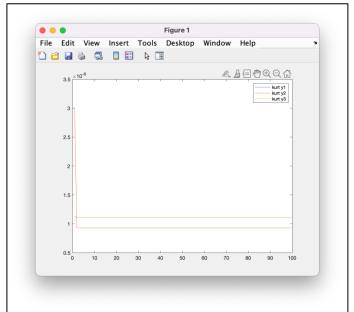
 ${f B}$ و ${f A}$ مقدار خطا روش دوم و ضرب ماتریس

مقایسه ۳ روش انجام شده

با توجه به نمودار های رسم شده میتوان نتیجه گرفت که روش اول و سوم برای بدست آوردن منابع اول و سوم و روش دوم برای بدست آوردن منبع دوم مناسب میباشد؛ بنابراین برای اینکه به روش ایده آل برسیم بهتر است از هر سه این روش های استفاده کنیم و منابع را بدست آوریم و نه فقط یکی از آنها!

لازم به ذکر است که روش اول و سوم خطای کمتری داشتند





روش Kurt

شکل ۵-۱: نمودار همگرایی و منابع تخمین زده شده

```
for j =1:100
    for i=1:3
        b = (B(i,:))';
        save b = b;
        y=b'*Z;
        kurty = mean(y.^4)-3*(mean(y.^2))^2;
        grad = sign(kurty)*(mean(([y.^3;y.^3;y.^3].*Z),2)-3*b);
        b = b + mu*grad;
        if i==2
            b1 = B(1,:)';
            b = (eye(3) - b1*b1')*b;
        elseif i==3
            b1 = B(1,:)';
            b2 = B(2,:)';
            b = (eye (3) - [b1 b2]*[b1 b2]')*b;
        end
        b = b./sqrt(sum(b.^2,1));
        if i==1
            B = [b'; B(2,:); B(3,:)];
            kurty1(j) = kurty;
        elseif i==2
            B = [B(1,:);b';B(3,:)];
            kurty2(j) = kurty;
        elseif i==3
            B = [B(1,:);B(2,:);b'];
            kurty3(j) = kurty;
        end
    end
end
BW = B*W;
BWA=BW*A
Shat =BW*X;
Shatd=Shat; Sd=S;
[~,r1]=max(abs(Shatd(1,:)*Sd'));
Sd(r1,:) = 0;
Shat(r1,:)=Shatd(1,:);
[~,r2]=max(abs(Shatd(2,:)*Sd'));
Sd(r2,:) = 0;
Shat(r2,:)=Shatd(2,:);
[\sim, r3] = \max(abs(Shatd(3,:)*Sd'));
Sd(r3,:) = 0;
Shat(r3,:)=Shatd(3,:);
```

```
%%
figure;
plot([abs(kurty1);abs(kurty2);abs(kurty3)]')
legend('kurt y1','kurt y2','kurt y3');
figure
subplot(3,1,1)
plot(S(1,:),'LineWidth',1); hold on
plot(6/7*Shat(1,:),'LineWidth',1);
legend('Real', 'Estimated')
title('First source')
subplot(3,1,2)
plot(S(2,:),'LineWidth',1); hold on
plot(-Shat(2,:),'LineWidth',1);
legend('Real','Estimated')
title('Second source')
subplot(3,1,3)
plot(S(3,:),'LineWidth',1); hold on
plot(Shat(3,:),'LineWidth',1);
legend('Real','Estimated')
title('Third source')
Shat(1,:) = 6/7*Shat(1,:);
Shat(2,:) = -Shat(2,:);
E = (norm(S-Shat,'fro'))^2 / (norm(S,'fro'))^2
```

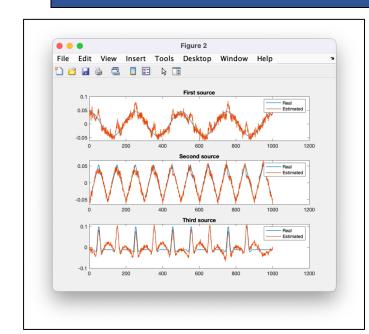
```
BWA =

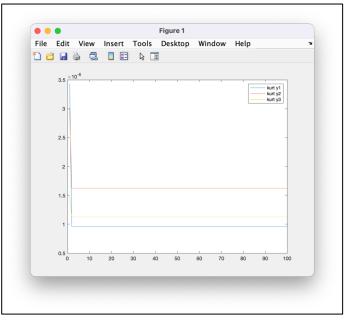
0.9249  0.4185  -0.0984
0.3500  -0.9210  -0.0008
0.0593  -0.5580  1.1373

0.2162
```

 ${\bf B}$ و ${\bf W}$ و ${\bf A}$ مقدار خطا روش دوم و ضرب ماتریس ${\bf A}$ و ${\bf W}$

$\overline{fixed-point}$ روش





شکل ۶-۱: نمودار همگرایی و منابع تخمین زده شده

```
clear
load('hw14.mat')
X = A*S + Noise;
[U,D] = eig(X*X');
W = ((D^{(-1/2)})*U');
Z = W*X;
%%
B = [1,0.9063,0.2607]
    0.5841,0.8797,0.5944
    0.1078, 0.8178, 1];
kurty1 = zeros(1,100);
kurty2 = zeros(1,100);
kurty3 = zeros(1,100);
for j =1:100
    for i=1:3
        b = (B(i,:))';
        save_b = b;
        y=b'*Z;
        b = mean(([y.^3;y.^3;y.^3].*Z),2)-3*b;
        kurty = mean(y.^4)-3*(mean(y.^2))^2;
        if i==2
            b1 = B(1,:)';
            b = (eye(3) - b1*b1')*b;
        elseif i==3
```

```
b1 = B(1,:)';
            b2 = B(2,:)';
            b = (eye (3) - [b1 b2]*[b1 b2]')*b;
        end
        b = b./sqrt(sum(b.^2,1));
        if i==1
            B = [b'; B(2,:); B(3,:)];
            kurty1(j) = kurty;
        elseif i==2
            B = [B(1,:);b';B(3,:)];
            kurty2(j) = kurty;
        elseif i==3
            B = [B(1,:);B(2,:);b'];
            kurty3(j) = kurty;
        end
    end
end
%%
BW = B*W;
BWA=BW*A
Shat =BW*X;
Shatd=Shat; Sd=S;
[~,r1]=max(abs(Shatd(1,:)*Sd'));
Sd(r1,:) = 0;
Shat(r1,:)=Shatd(1,:);
[~,r2]=max(abs(Shatd(2,:)*Sd'));
Sd(r2,:) = 0;
Shat(r2,:)=Shatd(2,:);
[~,r3]=max(abs(Shatd(3,:)*Sd'));
Sd(r3,:) = 0;
Shat(r3,:)=Shatd(3,:);
%%
figure;
plot([abs(kurty1);abs(kurty2);abs(kurty3)]')
legend('kurt y1','kurt y2','kurt y3');
figure
subplot(3,1,1)
plot(S(1,:),'LineWidth',1); hold on
plot(Shat(1,:), 'LineWidth',1);
legend('Real','Estimated')
title('First source')
```

```
subplot(3,1,2)
plot(S(2,:),'LineWidth',1); hold on
plot(-Shat(2,:),'LineWidth',1);
legend('Real','Estimated')
title('Second source')

subplot(3,1,3)
plot(S(3,:),'LineWidth',1); hold on
plot(-Shat(3,:),'LineWidth',1);
legend('Real','Estimated')
title('Third source')
%%
Shat(2,:)=-Shat(2,:);
Shat(3,:)=-Shat(3,:);
E = (norm(S-Shat,'fro'))^2 / (norm(S,'fro'))^2
```

```
BWA =

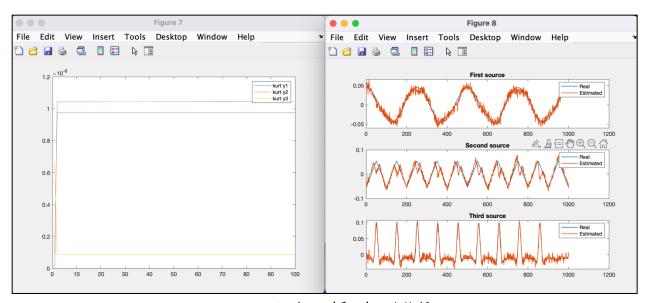
0.9319 -0.0560 0.3456
0.3332 0.4019 -1.0676
0.0463 -1.0817 0.2095

E =

0.1767
```

 ${f B}$ و ${f W}$ و مقدار خطا روش دوم و ضرب ماتریس ${f A}$

G_GP روش



شکل ۷-۱: نمودار همگرایی و منابع تخمین زده شده

```
clear
load('hw14.mat')
```

```
X = A*S + Noise;
%%
B = [0.321, 0.32, 0.33;
              0.227,0.41,0.282;
              0.321,0.821,0.81];
[U,D] = eig(X*X');
W = ((D^{(-1/2)})*U');
Z = W*X;
v = randn(1,1001);
kurty1 = zeros(1,100);
kurty2 = zeros(1,100);
kurty3 = zeros(1,100);
for j =1:100
              for i=1:3
                            b = (B(i,:))';
                            save_b = b;
                            y=b'*X;
                            fb = (mean(-exp((-y.^2)/2))-mean(-exp((-v.^2)/2)))^2;
                            gradf = fb*(mean(([y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-
y.^2)/2)]).*Z,2));
                            b = b + 0.1*gradf;
                            kurty = mean(y.^4)-3*(mean(y.^2))^2;
                            if i==2
                                          b1 = B(1,:)';
                                          b = (eye(3) - b1*b1')*b;
                            elseif i==3
                                          b1 = B(1,:)';
                                          b2 = B(2,:)';
                                          b = (eye (3) - [b1 b2]*[b1 b2]')*b;
                            end
                            b = b./sqrt(sum(b.^2,1));
                            if i==1
                                          B = [b'; B(2,:); B(3,:)];
                                          kurty1(j) = kurty;
                            elseif i==2
                                          B = [B(1,:);b';B(3,:)];
                                          kurty2(j) = kurty;
                            elseif i==3
                                          B = [B(1,:);B(2,:);b'];
                                          kurty3(j) = kurty;
                            end
              end
end
%%
BW = B*W;
BWA = BW*A
Shat =BW*X;
Shatd=Shat; Sd=S;
```

```
[\sim, r1] = \max(abs(Shatd(1,:)*Sd'));
Sd(r1,:) = 0;
Shat(r1,:)=Shatd(1,:);
[\sim, r2] = \max(abs(Shatd(2,:)*Sd'));
Sd(r2,:) = 0;
Shat(r2,:)=Shatd(2,:);
[~,r3]=max(abs(Shatd(3,:)*Sd'));
Sd(r3,:) = 0;
Shat(r3,:)=Shatd(3,:);
%%
figure;
plot([abs(kurty1);abs(kurty2);abs(kurty3)]')
legend('kurt y1','kurt y2','kurt y3');
figure
subplot(3,1,1)
plot(S(1,:),'LineWidth',1); hold on
plot(Shat(1,:),'LineWidth',1);
legend('Real','Estimated')
title('First source')
subplot(3,1,2)
plot(S(2,:),'LineWidth',1); hold on
plot(Shat(2,:),'LineWidth',1);
legend('Real','Estimated')
title('Second source')
subplot(3,1,3)
plot(S(3,:), 'LineWidth',1); hold on
plot(-Shat(3,:),'LineWidth',1);
legend('Real','Estimated')
title('Third source')
Shat(2,:)=Shat(2,:);
Shat(3,:) = -Shat(3,:);
E = (norm(S-Shat, 'fro'))^2 / (norm(S, 'fro'))^2
```

```
BWA =

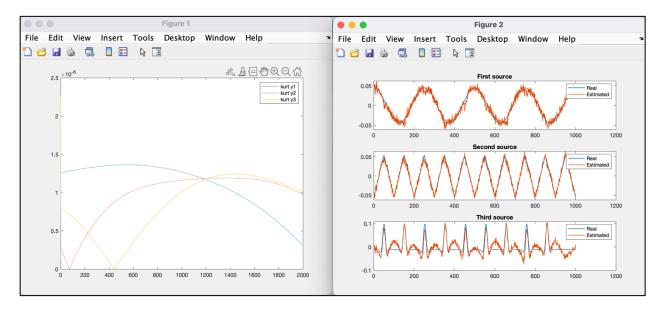
0.9772 -0.1199 -0.0453
0.1351 1.1471 -0.5339
-0.0917 0.0675 -1.0079

E =

0.1381
```

 ${f B}$ و ${f W}$ و مقدار خطا روش دوم و ضرب ماتریس ${f A}$

Fast-ICA روش



شکل ۸-۱: نمودار همگرایی و منابع تخمین زده شده

```
clear
load('hw14.mat')
X = A*S + Noise;
B = [0.321, 0.532, 0.533;
                      0.227, 0.41, 0.282;
                      0.321,0.821,0.81];
 [U,D] = eig(X*X');
W = ((D^{(-1/2)})*U');
Z = W*X;
kurty1 = zeros(1,2000);
kurty2 = zeros(1,2000);
kurty3 = zeros(1,2000);
for j =1:2000
                       for i=1:3
                                            b = (B(i,:))';
                                            save_b = b;
                                            y=b'*Z;
                                            b = mean(([y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2);y.*exp((-y.^2)/2)
y.^2)/2)]).*X,2) - mean((-(y.^2 -1).*exp((-y.^2)/2)))*b;
                                             kurty = mean(y.^4)-3*(mean(y.^2))^2;
                                             if i==2
                                                                   b1 = B(1,:)';
```

```
b = (eye(3) - b1*b1')*b;
        elseif i==3
            b1 = B(1,:)';
            b2 = B(2,:)';
            b = (eye (3) - [b1 b2]*[b1 b2]')*b;
        end
        b = b./sqrt(sum(b.^2,1));
        new_b = b;
        if i==1
            B = [b'; B(2,:); B(3,:)];
            kurty1(j) = kurty;
            if j == 395
                save1 = b;
            elseif j == 2000
                B = [save1'; B(2,:); B(3,:)];
            end
        elseif i==2
            B = [B(1,:);b';B(3,:)];
            kurty2(j) = kurty;
            if j == 1549
                save2 = b;
            elseif j == 2000
                B = [B(1,:);save2';B(3,:)];
            end
        elseif i==3
            B = [B(1,:);B(2,:);b'];
            kurty3(j) = kurty;
            if j == 1373
                save3 = b;
            elseif j == 2000
                B = [B(1,:);B(2,:);save3'];
            end
        end
    end
end
%%
BW = B*W;
BWA = BW*A
Shat =BW*X;
Shatd=Shat; Sd=S;
[~,r1]=max(abs(Shatd(1,:)*Sd'));
Sd(r1,:) = 0;
Shat(r1,:)=Shatd(1,:);
```

```
[\sim, r2] = \max(abs(Shatd(2,:)*Sd'));
Sd(r2,:) = 0;
Shat(r2,:)=Shatd(2,:);
[~,r3]=max(abs(Shatd(3,:)*Sd'));
Sd(r3,:) = 0;
Shat(r3,:)=Shatd(3,:);
%%
figure:
plot([abs(kurty1);abs(kurty2);abs(kurty3)]')
legend('kurt y1','kurt y2','kurt y3');
figure
subplot(3,1,1)
plot(S(1,:),'LineWidth',1); hold on
plot(-Shat(1,:),'LineWidth',1);
legend('Real','Estimated')
title('First source')
subplot(3,1,2)
plot(S(2,:),'LineWidth',1); hold on
plot(-Shat(2,:),'LineWidth',1);
legend('Real','Estimated')
title('Second source')
subplot(3,1,3)
plot(S(3,:),'LineWidth',1); hold on
plot(Shat(3,:),'LineWidth',1);
legend('Real','Estimated')
title('Third source')
Shat(2,:) = -Shat(2,:);
Shat(1,:) = -Shat(1,:);
E = (norm(S-Shat, 'fro'))^2 / (norm(S, 'fro'))^2
```

 ${\bf B}$ و ${\bf W}$ و ${\bf A}$ مقدار خطا روش دوم و ضرب ماتریس ${\bf A}$

مقایسه ۴ روش انجام شده

با توجه به نتایج میتوان نتیجه گرفت که روش $Fast_ICA$ از همه سریع تر و خطایش کمتر هست، ولی بهتر است برای بدست آوردن منبع سوم از روش G_GP استفاده کنیم و برای دو منبع دیگر از که روش $Fast_ICA$