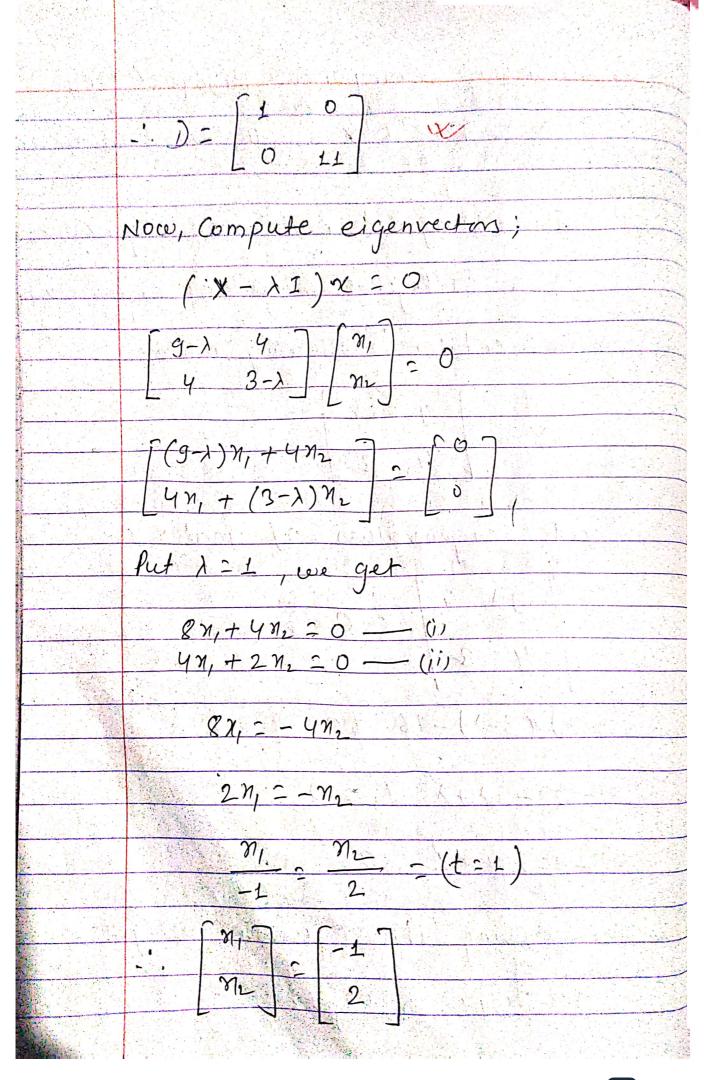
\* Independent Component Analysis (ICA):  $X = ED^{-1}E^{T}X$  (Mathematical legn.) D = Diagonal matrix of eigenvalues E = Orthogonal matrix of eigenvectors. Example: cohiten following matrix Compute eigenvalues of moutrix x. 9-2 4 5 0 ay (9-x) (3-x) -16 =0  $27 - 9\lambda - 3\lambda + \lambda^2 - 16 = 0$  $\lambda^2 - 12\lambda + 11 = 0$ After solving this equation we get λ=1,11 { Eigenvalues }.



Again Put 2:11, we get UD 471-872=0 t = 1, suppose)