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Imagine a scenario where a filmmaker feels that live record would enhance the sound quality and the dubbing of a film thereby reducing the re-recording and post-production time. Assume that there are multiple people speaking and you would like to listen to one person at a time to catch hold of what exactly he or she is saying.

Independent component analysis (ICA) is a statistical method for transforming an observed multidimensional random vector into components that are as statistically independent as possible from each other, for revealing the hidden factors that are within the random signals.

1. Independence,
2. Normality and
3. Complexity are the 3 effects of Independent Component Analysis.

Putting this into mathematical notation, we model the problem by $\mathbf{Y} = \mathbf{A}\mathbf{X}$, where \mathbf{X} is a two-dimensional random vector containing the independent source signals, \mathbf{A} is the two-by-two mixing matrix, and \mathbf{Y} contains the observed (mixed) signals, thereby relating it to the linear system.

The first step in ICA is to sphere the non-Gaussian data, i.e. to whiten the data. We are forcing the signals to become uncorrelated. The individual signals are then obtained by performing orthogonal transformation of whitened signals, which is basically a rotation of the joint density plot, which is got by maximizing the non-normality of marginal densities. It's a fact that the linear mix of 2 independent random parameters is more Gaussian than non linear signal.

ICA is used for analyzing non-physical signals too. Of late, ICA has been used extensively to filter out the noises in

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