Independent Component Analysis

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Independent component analysis (ICA) is a computational method from statistics and signal processing which is a special case of blind source separation. ICA seeks to separate a multivariate signal into additive subcomponents supposing the mutual statistical independence of the non-Gaussian source signals. The general framework of ICA was introduced in the early 1980s (Hérault and Ans 1984; Ans, Hérault and Jutten 1985; Hérault, Jutten and Ans 1985), but was most clearly stated by Pierre Comon in 1994 (Comon 1994). For a good text, see Hyvärinen, Karhunen and Oja (2001).

References

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