Re: PP vs. ICA

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From: Aleks Jakulin (*a_jakulin_at_@hotmail.com*)
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Jay Liu wrote:
> *However, from the viewpoint of a problem formulation, two are almost*
> *identical. As you know we can formulate ICA and PP in terms of*
> *optimization problems. Basis vectors are the optimization variables*
> *be determined. Non−gaussianity such as negative entropy can be used*
> *a performance index (or objective function) in both ICA and PP.*

I mostly agree with you. However, even if others too say the same as you about the similarity, I personally find the formulations of PP and ICA quite different:

PP: a single highly "dependent" multivariate sub−distribution
ICA: several mutually independent univariate distributions reconstructing the whole distribution

Almost everything is a kind of an optimization problem... PP and ICA are both usually implemented with similar kinds of loss functions (dependence, independence, entropy, etc), but that's as far as the similarity goes.

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