



The University of Chicago
Department of Statistics

SECOND YEAR PHD PRESENTATION

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Semi-parametric ICA

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ABSTRACT

Independent component analysis aims to find a representation of a random vector X such that $X = AS$, where S is a vector of independent source components and A is a full-rank mixing matrix. Only i.i.d. samples of X are observed. Surprisingly, the model is identifiable under minimal conditions. In this talk I will discuss semi-parametric approaches to this problem. I will finish by discussing two generalizations to modeling sources with sparse graphs.

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