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NOTE: On April 2, 2018 I updated this video with a new video that goes, step-by-step, through PCA and how it is performed. Check it out! https://youtu.be/Fga...

Principal Component Analysis (PCA) clearly explained (2015)
Independent component analysis attempts to decompose a multivariate signal into independent non-Gaussian signals. As an example, sound is usually a signal that is composed of the numerical addition, at each time $t$, of signals from several sources. The question then is whether it is possible to separate these contributing sources from the observed total signal. When the statistical independence ...