

# Autoregressive Independent Process Analysis with Missing Observations (Zoltán Szabó)

- ICA: observation = mixture of independent sources,
- ISA: observation = mixture of independent source *groups*,
- One of the most fundamental hypotheses of the ICA research (J.-F. Cardoso, '98; sufficient conditions: Szabó et al., JMLR'07):

ISA = ICA + clustering (of the ICA elements)

- Goal of the present work: extend the ISA Separation Theorem to partially observable systems. Generalizations:
  - Multidimensional sources (ISA),
  - Sources have dynamics (non-i.i.d. case).

