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## Joseph Anderson, Navin Goyal, Anupama Nandi and Luis Rademacher\*

(lrademac@cse.ohio-state.edu), Dreese Labs 495, 2015 North High St., Columbus, OH 43210. The centroid body: algorithms and statistical estimation for heavy-tailed distributions.

Independent component analysis (ICA) is the problem of efficiently recovering a matrix A in  $\mathbb{R}^{n \times n}$  from i.i.d. observations of X = AS where  $S \in \mathbb{R}^n$  is a random vector with independent coordinates. All existing efficient algorithms with provable guarantees require that the coordinates of S have finite fourth moments. We give a provably efficient algorithm that works under the assumption that for constant  $\gamma$ , each  $S_i$  has finite  $(1+\gamma)$ -moment. Our techniques are based on a new application of the centroid body from convex geometry. (Received January 18, 2016)