Function Classes for Identifiable Nonlinear Independent Component Analysis

Anonymous Author(s)
Affiliation
Address
email

Abstract

Unsupervised learning of latent variable models (LVMs) is widely used to represent data in machine learning. When such model reflects the ground truth factors and the mechanisms mapping them to observations, there is reason to expect that such models allow generalisation in downstream tasks. It is however well known that such *identifiability* guaranties are typically not achievable without putting constraints on the model class. This is notably the case for nonlinear Independent Component Analysis, in which the LVM maps statistically independent variables to observations via a deterministic nonlinear function. Several families of *spurious solutions* fitting perfectly the data, but that *do not* correspond to the ground truth factors can be constructed in generic settings. However, recent work suggests that constraining the function class of such models may promote identifiability. Specifically, function classes with constraints on their partial derivatives, gathered in the Jacobian matrix, have been proposed, such as orthogonal coordinate transformations (OCT), which impose orthogonality of the Jacobian columns. In the present work, we prove that a subclass of these transformations, conformal maps, is identifiable and provide novel theoretical results suggesting that OCTs have properties that prevent families of spurious solutions to spoil identifiability in a generic setting.

1 Introduction

Unsupervised representation learning methods can fit Latent Variables Models (LVM) to complex real world data. While those latent representations allow to create realistic novel samples or represent the data in a compact way [23, 12], they are a priori not related to the underlying ground truth generative factors of the data. It is highly desirable to recover the true underlying source distribution because this is expected help with various downstream tasks, e.g., out of distribution generalisation [28, 2].

One principled framework for representation learning is Independent Component Analysis (ICA) where one tries to recover unobserved sources $s \in \mathbb{R}^d$ from observations $x = f(s)$ and one assumes that the components s_i are independent. An important result is that for linear functions f it is possible to recover s from observations x up to certain symmetries, i.e., the model is *identifiable* [6]. In contrast, for general non-linear models f is highly non-identifiable [18]. This has important consequences for representation learning, in particular the learning of disentangled representations is also unidentifiable without some access to the underlying sources [26]. Notably, this makes theoretical analysis of the large body of methods (see, e.g., [15, 22, 27]) that enforces disentanglement difficult.

Several additional assumptions were suggested to make the ICA problem identifiable. Broadly, there are two directions. First, some works imposed additional or different restrictions on the distribution of the sources. One line of research adds temporal structure by considering time series data [14, 16, 17]. More recently, Hyvärinen et al. [19] proposed to introduce an observed auxiliary variable u, e.g., a class label, such that the the source distribution has independent components conditional on the

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auxiliary variable. They show that under suitable assumptions on the distribution of u and s arbitrary nonlinear mixing function can be identified. Several recent works extended this approach [21, 29, 31].

Another possibility is to restrict the class of admissible functions by considering more flexible classes than just linear functions but not allowing arbitrary non-linear functions. The general aim of this approach is to find sufficiently small function classes such that ICA is identifiable in this class while making them as large as possible to allow flexible representation of complex data and being applicable to real world problems. So far results in this direction are rather limited. It was shown that the post-nonlinear model is identifiable [30]. Moreover, it has been shown that ICA with conformal maps in dimension 2 is almost identifiable [18] and, more recently, that volume preserving transformations are identifiable (in the auxiliary variable case, combining the two possible restrictions) [31].

In this work we extend the previous works by proving new identifiability results for unconditional ICA. Our main focus is conformal maps (i.e., maps that locally preserve angles) and Orthogonal Coordinate Transforms (OCT) (i.e., maps satisfying that $Df^\top Df$ is a diagonal matrix where Df denotes the derivative of f). OCTs, that will also call *orthogonal maps* for simplicty, were recently introduced in the context of representation learning in [13] where they were motivated using the independence of mechanisms assumption from the causality literature. The main focus of this work is to prove new identifiability and partial identifiability results for this class of functions. Our main contributions are the following.

- We prove that ICA with conformal maps is identifiable in $d \geq 3$ and extend the earlier results in dimension 2 (Theorems 2-3).
- We define a new notion of local identifiability (Definition 5) and prove that ICA with orthogonal maps is locally identifiable (Theorem 4).
- On the contrary we show that ICA with volume preserving maps is not identifiable not even in the local sense (Theorem 6).
- We introduce new tools to the ICA field: our results are based on connections to rigidity theory, restricting the global structure of functions based on local restrictions. Moreover, in contrast to most earlier results that argue locally using results from linear algebra we exploit the global structure of partial differential equations related to the identifiability problem.

The rest of this paper is structured as follows. In Section 2 we introduce the general setting of ICA and identifiability. Then we discuss our results for different classes of nonlinear maps. We consider conformal (Section 3), orthogonal (Section 4) and volume preserving (Section 5) maps. An overview of our results can be found in Table 1. Finally, in Section 6, we discuss the relation of identifiability of ICA to the rigidity of the considered function class.

2 Setting

Independent component analysis deals with the problem of identifying underlying sources when observing a mixture of the sources. We will consider the following general setting: there exists some random hidden vector of sources $s \in \mathbb{R}^d$ and the observed data is generated by

$$x = f(s), \qquad p_s(s) = \prod_{i=1}^{d} p_i(s_i) \tag{1}$$

where $f : \mathbb{R}^d \to \mathbb{R}^d$ is a smooth invertible function. The condition on s means that its coordinates (often referred to as factors of variation) are independent. Formally this means that the distribution of s which we will denote by $\mathbb{P}$ satisfies $\mathbb{P} \in \mathcal{M}_1(\mathbb{R})^{\otimes n}$ where $\mathcal{M}_1(\mathbb{R})$ denotes the probability measures on $\mathbb{R}$. The goal of ICA is to find an unmixing function $g : \mathbb{R}^d \to \mathbb{R}^d$ such that $g(x)$ has independent components. Ideally, this should recover the true underlying factors of variation and achieve *Blind Source Separation* (BSS), i.e., $g = f^{-1}$ up to certain symmetries. Identification of the true generative factors of variations of an observed data distribution is of interest also since these provide a causal and interventional understanding of the data.

An important observation was that in the generality stated above identification of s is not possible. In [18] two general constructions of spurious solutions were given, the well known Darmois construction and a construction based on measure preserving transformations. The latter one is closer to our

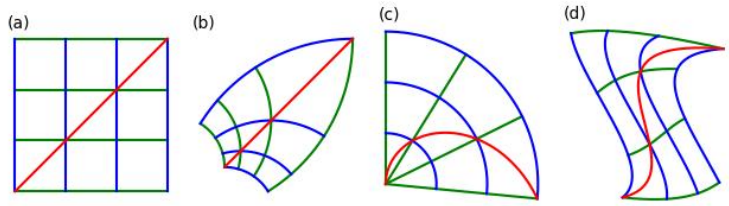

Figure 1: Illustration of the considered function classes. (a) shows a standard coordinate frame, (b) a conformal map applied to this frame which preserves angles, (c) an orthogonal map (polar coordinates) that preserve the orthogonality of lines parallel to the coordinate axes but not all angles (see red line), (d) a volume preserving map.

work here and we will discuss those in more detail in Section 4 and Appendix B. In a nutshell it is based on the observation that for measures $\mathbb{P}$ with smooth density one can construct smooth *Measure Preserving Transformations* (MPT), $m : \mathbb{R}^d \to \mathbb{R}^d$ (that mix the different coordinates), i.e., maps that leave $\mathbb{P}$ invariant, such that $m(s) \overset{\mathcal{D}}{=} s$ if $s \sim \mathbb{P}$.[1] This implies that all functions $(f \circ m)^{-1}$ recover independent sources since $(f \circ m)^{-1}(x) \overset{\mathcal{D}}{=} s$ making BSS impossible.

Thus it is a natural question whether additional assumptions on the mixing function f or distribution of s allow us to identify f. Let us define a framework for identifiability. We assume data is generated according to (1) where $f \in \mathcal{F}$ for some function class of invertible functions which we will always assume to be diffeomorphisms[2] and we assume the source distribution $\mathbb{P}$ satisfies $\mathbb{P} \in \mathcal{P}$ for some set of probability distributions $\mathcal{P} \subset \mathcal{M}_1(\mathbb{R})^{\otimes d}$. Finally, let $\mathcal{S}$ be a group of transformations $g : \mathbb{R}^d \to \mathbb{R}^d$ that encodes the allowed symmetries up to which the sources can be identified as follows.

Definition 1. (Identifiability) We say that independent component analysis in $(\mathcal{F}, \mathcal{P})$ is identifiable up to $\mathcal{S}$ if for functions $f, f' \in \mathcal{F}$ and distributions $\mathbb{P}, \mathbb{P}' \in \mathcal{P}$ the relation

$$f(s) \overset{\mathcal{D}}{=} f'(s') \quad \text{where } s \sim \mathbb{P} \text{ and } s' \sim \mathbb{P}' \tag{2}$$

implies that there is $h \in \mathcal{S}$ such that $h = f'^{-1} \circ f$ on the support of $\mathbb{P}'$.

Note that we require the identity $h = f'^{-1} \circ f$ only to hold on the support of $\mathbb{P}$ because for complex classes $\mathcal{F}$ there is in general no unique extension of f beyond the support of $\mathbb{P}$ and without data the extension cannot be identified. We do not always make this explicit in the following. Put differently, identifiability means that given observations of $x = f(s)$ and knowledge of $(\mathcal{F}, \mathcal{P})$, we can find g such that $g \circ f \in \mathcal{S}$, in particular the reconstructed sources $s' = g(x)$ and the true sources s are related by a symmetry transformation in $\mathcal{S}$. In Appendix B we will discuss how to identify the set $\mathcal{S}$ and how spurious solutions to the identification problem can be constructed. In the following it will be convenient to use the notation $f_*\mathbb{P}$ which denotes the push-forward of the measure $\mathbb{P}$ along the function f. For a formal definition we refer to Appendix A but we note here that the distribution of $f(s)$ equals $f_*\mathbb{P}$ if $s \sim \mathbb{P}$ and (2) can be equivalently written as $f_*\mathbb{P} = f'_*\mathbb{P}'$.

We illustrate Definition 1 through the well known example of linear maps

$$\mathcal{F}_{\text{lin}} = \{f : \mathbb{R}^d \to \mathbb{R}^d \ : f \text{ is linear and invertible}\}, \tag{3}$$

i.e., $x = As$ for some invertible matrix $A \in \mathbb{R}^{n \times n}$. We further define

$$\mathcal{P}_{\text{lin}} = \{\mathbb{P} \in \mathcal{M}_1(\mathbb{R})^{\otimes d} : \text{ at most one component of } \mathbb{P} \text{ is Gaussian}\}, \tag{4}$$

$$\mathcal{S}_{\text{lin}} = \{P\Lambda \ : P \text{ is a permutation matrix and } \Lambda \text{ is a diagonal matrix}\}. \tag{5}$$

It is easy to check that $\mathcal{S}$ is a group. Then the following identifiability result for $\mathcal{F}_{\text{lin}}$ is well known.

Theorem 1. *(Theorem 11 in [6]) The pair $(\mathcal{F}_{\text{lin}}, \mathbb{P}_{\text{lin}})$ is identifiable up to $\mathcal{S}_{\text{lin}}$.*

[1] We use the notation $X \overset{\mathcal{D}}{=} Y$ to indicate that the two random variables X and Y follow the same distribution

[2] A diffeomorphism is a differentiable bijective map with differentiable inverse.

Table 1: Overview of new identifiability results. Note that *Identifiable* implies *Locally identifiable* and if *Locally identifiable* does not hold neither of the other two properties can hold.

Function class	Identifiable (Def. 1)		Locally identifiable (Def. 5)		Gaussian only spurious solution	
Linear	✓		✓		✓	
Conformal	✓	(Thm. 2 & 3)	✓		✓	
Orthogonal	?		✓	(Thm. 4)	✗	(Prop. 1)
Volume preserving	✗		✗	(Thm. 6)	✗	
General nonlinear	✗		✗	(Lemma 1)	✗	

Moreover, this result is optimal as the ordering and scale of the s_i cannot be identified and the restriction to at most one Gaussian component is required as rotations of Gaussians are Gaussian. For completeness we provide a proof of this result in Appendix C as this serves as a preparation for the more involved Theorem 2 below. In the next sections we discuss our results on identifiability of ICA for different function classes. An illustration of the considered classes can be found in Figure 1.

3 Results for conformal maps

Our first main result is an extension of Theorem 1 to conformal maps. A conformal map is a map that locally preserves angles, i.e. locally it looks like a scaled rotation. It can be shown that this is equivalent to the following definition.

Definition 2. (Conformal map) We define for domains $\Omega \subset \mathbb{R}^d$ the set of conformal maps by $\mathcal{F}_{\text{conf}} = \{f \in C^1(\Omega, \mathbb{R}^d) : Df(x) = \lambda(x)O(x)\}$ where $\lambda : \Omega \to \mathbb{R} \setminus \{0\}$ is a scalar function and $O : \Omega \to \mathrm{O}(d)$ is a map to orthogonal matrices (i.e., $O(x)^{-1} = O(x)^\top$).

For convenience we define signed permutation matrices by

$$\mathrm{Perm}_{\pm}(d) = \{P \in \mathbb{R}^{d\times d} : Q \in \mathbb{R}^{d\times d} \text{ is a permutation matrix where } Q_{ij} = |P_{ij}|\}, \tag{6}$$

i.e. the set of matrices whose entry-wise absolute value is a permutation. Later we will also use the notation $\mathrm{Diag}(d)$ and $\mathrm{Perm}(d)$ for $d \times d$ diagonal and permutation matrices, respectively. We define

$$\mathcal{S}_{\text{conf}} = \{x \to \kappa P x + a \ \text{ where } P \in \mathrm{Perm}_{\pm}(d), a \in \mathbb{R}^d, \kappa \in \mathbb{R}\} \tag{7}$$

and

$$\begin{aligned} &\mathcal{P}_{\text{conf}} = \mathcal{P}_1^{\otimes n} \cap \mathcal{P}_{\text{lin}}, \qquad \text{where} \\ &\quad \mathcal{P}_1 = \{\mu \in \mathcal{M}_1(\mathbb{R}), \ \text{ there is } \emptyset \neq O \subset \mathbb{R} \text{ open, s.t. } \mu \text{ has positive } C^2 \text{ density on } O\}. \end{aligned} \tag{8}$$

While this condition might appear a bit technical it actually only rules out pathological cases like the cantor measure or densities which are nowhere differentiable and probably it could be relaxed further. In particular $\mathcal{P}_1$ contains all probability measures with piecewise smooth densities. Then the following identifiability for conformal maps in dimension $d > 2$ holds.

Theorem 2. *For $d > 2$, ICA with respect to the pair $(\mathcal{F}_{\text{conf}}, \mathcal{P}_{\text{conf}})$ is identifiable up to $\mathcal{S}_{\text{conf}}$.*

This means that we can identify conformal maps up to three symmetries, namely constant shifts of the distributions, rescaling of all coordinates by a constant factor, and permutations of the coordinates. The proof is in Appendix D. The main ingredient in the proof is that conformal maps in dimension $d > 2$ are very rigid and can be characterized explicitly as we will discuss in Section 6.

For dimension $d = 2$ it was shown [18] that conformal maps can be identified up to a rotation when fixing one point of the conformal map (setting $f(0) = 0$). The authors also claim, without proof, that the remaining ambiguity can be removed for typical probability distributions. We extend their result by removing the condition that one point is fixed and prove full identifiability with a minor assumption on the involved densities. We define the following set of probability measures on $\mathbb{R}^2$

$$\begin{aligned} \mathcal{P}_{\text{conf2}} = \{\mathbb{P} = \mathbb{P}_1 \otimes \mathbb{P}_2 \in \mathcal{M}(\mathbb{R})^2 | \text{ s.t. } \mathrm{supp}(\mathbb{P}_i) \text{ is a bounded interval } I_i \text{ and} \\ \mathbb{P}_i \text{ has density bounded above and below on } I_i\} \end{aligned} \tag{9}$$

Then we get the following result.

Theorem 3. *For $d = 2$, ICA with respect to the pair $(\mathcal{F}_{\text{conf}}, \mathcal{P}_{\text{conf2}})$ is identifiable up to $\mathcal{S}_{\text{conf}}$.*

This means that we can identify conformal maps on compact domains in dimension 2 up to shifts, permutations of coordinates, and scale. Note that we can also identify conformal maps if $\mathbb{P}$ has full support $\mathbb{R}^2$ using the same proof as for $d > 2$ (see Lemma 2 in the supplement). The proof of this result is in Appendix D. It relies on the Schwarz-Christoffel mapping that provides a formula for conformal maps from the upper half plane or the unit disc to polygons.

4 Results for orthogonal maps

Recently, in [13], the more general class of OCTs was considered in the context of ICA. They referred to orthogonal coordinates as IMA maps, referencing to independent mechanisms. This nomenclature was motivated by the causality literature and we refer to their paper for an extensive motivation and further results. As we focus on theoretical results for this function class we stick to the more common term of OCTs. Orthogonal coordinate transformations are defined as the set of functions whose derivative have orthogonal columns, i.e., the vectors $\partial_i f$ and $\partial_j f$ are orthogonal for $i \neq j$.

Definition 3. (OCT maps) We define for domains $\Omega \subset \mathbb{R}^d$ the set of OCT maps (orthogonal coordinates) by $\mathcal{F}_{\text{OCT}} = \{f \in C^1(\Omega, \mathbb{R}^d) : Df(x)^\top Df(x) \in \text{Diag}(d)\}$.

First, we note that we can only hope to identify a mechanism $f \in \mathcal{F}_{\text{OCT}}$ up to coordinate-wise transformations and permutations. Therefore we set

$$\begin{aligned}\mathcal{S}_{\text{OCT}} = \{g : \mathbb{R}^d \to \mathbb{R}^d |\, g = P \circ h \text{ where } P \in \text{Perm}_{\pm}(d) \text{ and } h : \mathbb{R}^d \to \mathbb{R}^d \text{ with} \\ h(x) = (h_1(x_1), \ldots, h_d(x_d))^\top \text{ for some } h_i \in C^1(\mathbb{R}, \mathbb{R}) \text{ with } h_i' > 0\}.\end{aligned} \tag{10}$$

It is easy to see that $\mathcal{S}_{\text{OCT}}$ is a group. We note that if $f \in \mathcal{F}_{\text{OCT}}$ and $g \in \mathcal{S}_{\text{OCT}}$ then $f \circ g \in \mathcal{F}_{\text{OCT}}$. Thus, in particular $f_*\mathbb{P} = (f \circ g)_*(g^{-1})_*\mathbb{P}$. This implies that given observations from $f_*\mathbb{P}$ we can identify f and $\mathbb{P}$ only up. to $g \in \mathcal{S}_{\text{OCT}}$. More precisely, for any (sufficiently smooth) $\mathbb{P}'$ there is f' such that $f_*\mathbb{P} = f'_*\mathbb{P}'$ where we pick g such that $\mathbb{P}' = g_*^{-1}\mathbb{P}$. [3]

As the distribution of the s_i is not identifiable we will map it to a fixed reference distribution where we will choose the uniform distribution on $(0, 1)^d$. We introduce the shorthand $C_d = (0, 1)^d$ for the standard unit cube and denote by ν the uniform (Lebesgue) measure on C_d. For fixed base measure ν the symmetry group is reduced to permutations and reflections, i.e., maps in $P \in \text{Perm}_{\pm}(d)$.

We conjecture that for 'typical' pairs of $f \in \mathcal{F}_{\text{OCT}}$, $\mathbb{P} \in \mathcal{P}_{\text{OCT}}$ ICA is identifiable with respect to $\mathcal{S}_{\text{OCT}}$ (with a suitable definition of $\mathcal{P}_{\text{OCT}}$, e.g., $\mathcal{P}_{\text{OCT}} = \mathcal{P}_{\text{conf}}$). However, we leave a precise statement for future work. Below we show a weaker notion of identifiability for OCTs but first we consider the exceptional classes of spurious solutions OCTs.

Spurious solutions for ICA with OCTs. First we remark that just as for linear maps and conformal maps (see Thm. 1) Gaussian distributions can hamper identification. Note that a suitable coordinate-wise transformation transforms a measure with independent coordinates to a multivariate Gaussian.

Fact 1. Let $\mathbb{P}$ be a probability measure on $\mathbb{R}$ with bounded density p and cumulative distribution function $F_{\mathbb{P}}$. Denote the cumulative distribution function of the standard normal by $F_{\mathcal{N}}$. Let $h_{\mathbb{P}} = F_{\mathcal{N}}^{-1} \circ F_{\mathbb{P}}$. Then $(h_{\mathbb{P}})_*\mathbb{P}$ has standard normal distribution.

This implies that if $\mathbb{P} = \mathbb{P}_1 \otimes \ldots \otimes \mathbb{P}_d$ and $x = f(s) = (h_{\mathbb{P}_1}(s_1), \ldots, h_{\mathbb{P}_d}(s_d))$ then $f_*\mathbb{P}$ follows a standard normal distribution. In particular, for every $A \in \text{O}(d)$ the distribution of Ax is standard normal and its components are independent. Note that in contrast to conformal and linear maps it is not sufficient to exclude Gaussian source distribution but due to the flexibility of the function class we have to exclude that the pair $(f, \mathbb{P})$ has a Gaussian observational distribution $f_*\mathbb{P}$. Next we show that a more general construction using OCTs is possible.

Proposition 1. *Let $\mathbb{P}$ be a rotation invariant distribution on $\mathbb{R}^d$ with smooth density. Then there is a smooth and invertible (on its image) function $f : C_d \to \mathbb{R}^d$ with $f \in \mathcal{F}_{\text{OCT}}$ such that $f_*\nu = \mathbb{P}$.*

[3] This is possible if both distributions have compact connected support where they have a smooth positive density. We ignore difficulties associated with unbounded support or non-regular measures here

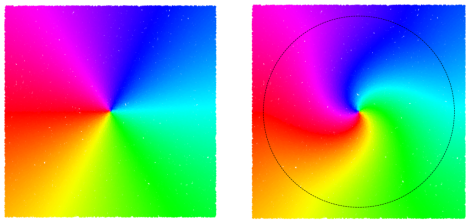

Figure 2: Illustration of radius dependent rotations as defined in Lemma 1. The left figure shows the initial sources. In the right figure a radius dependent volume preserving transformation was applied (see Appendix B).

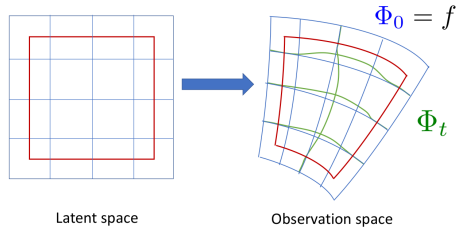

Figure 3: Smooth invariant deformations. The blue grid indicates the transformation f, while the green grid shows the deformed map Φ_t. For Definition 5, the red line indicates $\partial\Omega$, outside of the red box Φ_t is constant.

The proof of this result can be found in Appendix E. The main idea in the proof is that d-dimensional polar coordinates do the trick up to coordinate-wise rescaling. This proposition implies that the entire family $\{f_R = R \circ f \mid R \in O(n)\}$ satisfies $(f_R)_*\nu = f_*\nu$ and, by definition of $\mathcal{F}_{\text{OCT}}$ we have $f_R \in \mathcal{F}_{\text{OCT}}$ because $f \in \mathcal{F}_{\text{OCT}}$ implies $R \circ f \in \mathcal{F}_{\text{OCT}}$. In particular all inverses $g_R = f_R^{-1}$ recover independent sources in the sense that $(g_R)_* f_* \nu = \nu$ and BSS is not possible in a meaningful way in this (special) case. The construction in Proposition 1 gives spurious solutions for substantially more observational distributions than just the Gaussian (this is indicated in Table 1). Nevertheless we view this not as a general obstacle to identifiability results for OCTs for two reasons. Firstly the spurious solutions only apply to carefully chosen pairs of function and base measure such that we obtain a still very non-generic (radial) observational distribution. Moreover, the function constructed in Proposition 1 cannot be extended to $\overline{C_d} = [0,1]^d$ such that it remains invertible (in the language of differential geometry this means that f is only an immersion not an embedding of a submanifold). In this sense the main message of Proposition 1 is that an identifiability result for $\mathcal{F}_{\text{OCT}}$ needs to contain assumptions that rule out those spurious solutions (just like the Gaussian is excluded for linear ICA).

Local Stability of OCTs. We now give partial results towards identifiability of OCTs. While we do not prove general identifiability for OCTs, we demonstrate their *local rigidity*: OCTs cannot be continuously deformed to obtain spurious solutions. This is in stark contrast to the general nonlinear case which we will discuss for comparison below. The result will be based on the following definition.

Definition 4. (Smooth invariant deformations) Consider a family of differentiable transformations $\Phi \in C^1((-T,T) \times \mathbb{R}^d, \mathbb{R}^d)$ for some $T > 0$ such that $\Phi_t = \Phi(t, \cdot)$ is diffeomorphism. Let $\mathbb{P}_t \in \mathcal{M}_1(\mathbb{R})^{\otimes d}$ for $t \in (-T,T)$ be a family of probability measures. We call $(\Phi_t, \mathbb{P}_t)$ a *smooth invariant deformation* of the pair $(f, \mathbb{P})$ if $\Phi_0 = f$, $\mathbb{P}_0 = \mathbb{P}$ and $(\Phi_t)_*\mathbb{P}_t = f_*\mathbb{P}$.

An illustration of this definition can be found in Figure 3. Based on invariant deformations we can now define a local identifiability property of ICA in a given function class.

Definition 5. (Local identifiability of ICA). Consider a function class $\mathcal{F}$. Let (Φ_t, ν) be a smooth invariant deformation of (f, ν) (i.e., $\mathbb{P}_t = \nu$ is constant). Assume that $\Phi_t \in \mathcal{F}$ and there is an open set $\Omega \subset C_d$ with $\bar{\Omega} \subset C_d$ such that $\Phi_t(x) = f(x)$ for $x \notin \Omega$. Then we say that ICA in $\mathcal{F}$ is *locally identifiable* at (f, ν) if under these assumptions $\Phi_t = f$ for all t.

We call $\mathcal{F}$ *locally identifiable* if it is locally identifiable at (f, ν) for all $f \in \mathcal{F}$. Local identifiability of a function class means that we cannot smoothly transform a function $f \in \mathcal{F}$ to any other function $f' \in \mathcal{F}$ such that we stay in $\mathcal{F}$ along the transformation path, the observational distribution remains the same, and we fix the functions close to the boundary of C_d. Note that this definition is local in two ways. We consider smooth transformations of the ground truth, i.e., small changes of the data generating function f and in addition we assume that the changes are local in s, i.e., sources s close to the boundary are kept invariant. An extension to varying $\mathbb{P}$ is possible but not necessary in the context of OCTs as explained above. We can show that local identifiability holds true in $\mathcal{F}_{\text{OCT}}$.

Theorem 4. *The function class $\mathcal{F}_{\text{OCT}}$ is locally identifiable at (f, ν) for all $f \in \mathcal{F}_{\text{OCT}}$.*

Let us reiterate what this theorem shows (illustrated in Fig. 3): we cannot smoothly and locally transform the function f such that (1) the observational distribution remains invariant, i.e., equal to

$f_*\nu$, and (2) the deformed functions remain OCTs. The proof, in Appendix E, introduces new tools to the field of ICA. The main idea is to consider the vector field X that generates the deformation Φ_t and then rewrite the assumption as systems of partial differential equations for X. The proof is then completed by showing that the only solution of this system vanishes.

At a high level this result suggests that OCTs can be identified if we know f close to the boundary of the support of s, e.g., by having, in addition to unlabelled data $f(s)$, labelled data $(s, f(s))$ for those s where one coordinate s_i is extremal. Note that we actually do not show this result as there might be further solutions which are not connected by smooth transformations. We expect that this result can be generalised substantially. In particular, we conjecture that for "most" functions f the compact support condition can be removed thus giving a stronger local identifiability result up to the boundary of the support of s. As a partial result in this direction we show the following theorem.

Theorem 5. *Let $f : C_d \to \mathbb{R}^d$ be given by $f(x) = RDx$, where $R \in \mathrm{O}(d)$ and $D = \mathrm{Diag}(\mu_1, \dots, \mu_d)$ with $\mu_i > 0$ and μ_i^{-2} are linearly independent over the rational numbers $\mathbb{Q}$. Suppose that (Φ_t, ν) (i.e., $\mathbb{P}_t = \nu$ is constant) is a smooth invariant deformation of (f, ν) and Φ_t is analytic in t. Then $\Phi_t \in \mathcal{F}_{\mathrm{OCT}}$ for all t implies that $\Phi_t = f$ on C_d, i.e., Φ_t is constant in time.*

The proof is in Appendix E and similar to Theorem 4. Note that for random μ_i whose distribution have a bounded density the condition is satisfied with probability one. Moreover, we do not expect non-constant Φ_t to exist when we remove the assumption on the μ_i but we are unable to show this.

Comparison with ICA for general nonlinear functions. Let us emphasize that those results are non-trivial as they establish a large difference between ICA with generic nonlinear maps and ICA with OCTs. To clarify this we state that no result similar to Theorem 4 holds without the assumption that $\Phi_t \in \mathcal{F}_{\mathrm{OCT}}$. Put differently, the function class $\mathcal{F}_{\mathrm{nonlinear}}$ is not locally identifiable.

Fact 2. Suppose $f : C_d \to \mathbb{R}^d$ is a diffeomorphism on its image. Then there are many smooth invariant deformations $(\Phi, \mathbb{P}_t)$ of (f, ν) such that $\mathbb{P}_t = \nu$ and $\Phi_t|_{\Omega^c} = f|_{\Omega^c}$ for any $\Omega \subset C_d$ open.

For completeness we provide a general construction that is close to our proof of Theorem 4 in Appendix B in the supplement. A very clear construction for this result was given in [18].

Lemma 1 (Smoothly varying radius dependent rotations (see [18])). *Let $R : \mathbb{R} \times \mathbb{R}_+ \to \mathrm{O}(d)$ be a smooth function mapping to orthogonal matrices and let $a \in C_d$. Assume that $R(t, r) = \mathrm{id}$ for $r \geq \mathrm{dist}(a, \partial C_d)$. Then the map $s \to h_{R,a}(t, s) = R(|s - a|, t)(s - a) + a$ preserves the uniform measure ν on C_d for all t so that $f \circ h_{R,a}(t, s) \overset{\mathcal{D}}{=} f(s)$ for all t if s is distributed according to ν.*

An illustration of this construction is shown in Figure 2 (see App. B for details). Clearly, by concatenation this allows us to create a vast family of spurious solutions. Note that those solutions are excluded when restricting to OCTs which is a corollary of Theorem 4.

Corollary 1. *Suppose $f \in \mathcal{F}_{\mathrm{OCT}}$. Let Φ_t be the smooth invariant deformation defined by $\Phi_t = f \circ h_{R,a}(t, \cdot)$ where $h_{R,a}$ is as in Lemma 1. If $\Phi_t \in \mathcal{F}_{\mathrm{OCT}}$ for all t this implies that $h_{R,a}(t, s) = s$ and $\Phi_t = f$ for all t.*

We summarize the results of this section informally (we do not claim that the statements below regarding (infinite dimensional) manifolds can be made rigorous). For a given data generating mechanism (f_0, ν) we expect that typically the set of all solutions $M_{\mathrm{OCT}} = \{f \in \mathcal{F}_{\mathrm{OCT}} |\ f_*\nu = (f_0)_*\nu\} \subset \mathcal{F}_{\mathrm{OCT}}$ is a zero dimensional submanifold, i.e., consists of isolated spurious solutions and we prove this when fixing the boundary (see Theorem 4) while the corresponding submanifold of general nonlinear spurious solutions $M_{\mathrm{nonlinear}} = \{f : C_d \to \mathbb{R}^d |\ f_*\nu = (f_0)_*\nu\}$ is infinite dimensional even when requiring $f(s) = f_0(s)$ close to the boundary of C_d.

5 Results for volume preserving maps

Let us finally consider volume preserving transformations. Those are defined as the set of functions

$$\mathcal{F}_{\mathrm{vol}} = \{f : \Omega \to \mathbb{R}^d \mid \det Df(x) = 1 \text{ for all } x \in \Omega\}. \tag{11}$$

Invertible volume preserving deformations have the property that they preserve the standard (Lebesgue)-measure λ in the sense that $f_*\lambda_\Omega = \lambda_{f(\Omega)}$. Recently it was proposed that volume preserving functions are a suitable function class for ICA. Here we show that those functions are not

sufficiently rigid to allow identifiability of ICA in the unconditional case. Note that Lemma 1 and Fact 2 already show how to construct spurious solutions for the case that the base distribution is the uniform measure ν. However, for an arbitrary distribution $\mathbb{P}$ this is slightly more difficult because we need to find maps g that preserve $\mathbb{P}$, i.e., $g_*\mathbb{P} = \mathbb{P}$, and are volume preserving, i.e., preserve the standard measure. Nevertheless, we have the following theorem.

Theorem 6. *Let p be a twice differentiable probability density with bounded gradient. Suppose that $x = f(s)$ where the distribution $\mathbb{P}$ of s has density p and f is a diffeomorphism with $\det Df(x) = 1$ for $x \in \mathbb{R}^d$. Then there is a family of functions $f_t : \mathbb{R} \times \mathbb{R}^d \to \mathbb{R}^d$ with $f_0 = f$ and $f_t \neq f_0$ for $t \neq 0$ such that $\det Df_t(x) = 1$ and $(f_t)_*\mathbb{P} = f_*\mathbb{P}$.*

The proof and an illustration are in Appendix F. It is based on the flows generated by suitable explicit vector fields. As those flows can be concatenated we obtain a large family of spurious solutions. Note that while f is not identifiable it can be possible to identify certain values of $f(s)$ when we the distribution of s is known, e.g., volume preservation implies that the source value with the largest density is mapped to the point with the largest density in the observational distribution.

As local identifiability is weaker than identifiability we get the following (informal) corollary.

Corollary 2. *ICA in $\mathcal{F}_{\text{vol}}$ is not identifiable.*

Note that this is even true when we know the distribution of s. The statement could be made rigorous by showing that if $(\mathcal{F}_{\text{vol}}, \mathcal{P}_{\text{vol}})$ is identifiable with respect to $\mathcal{S}_{\text{vol}}$ then $\mathcal{S}_{\text{vol}}$ contains functions mixing coordinates s_i, s_j for $i \neq j$ (i.e., there is $h \in \mathcal{S}_{\text{vol}}$ such that $\partial_i \partial_j h \neq 0$).

6 Relation to rigidity theory

Our results rely on rigidity properties of certain function classes. Rigidity refers to the property that a local constraint on the derivative of a function implies global restrictions on the shape of the function. Let us clarify this through a well known example (a special case of Theorem 8 below).

Theorem 7. *Let $f : \Omega \to \mathbb{R}^d$ with $\Omega \subset \mathbb{R}^d$ connected be a C^1 function such that $Df(x) \in \mathrm{O}(n)$ for all $x \in \Omega$. Then $f(x) = Rx + b$ for some $R \in \mathrm{O}(d)$ and $b \in \mathbb{R}^d$.*

This means that when the gradient of a function is pointwise a rotation, then the function is already a constant rotation. Results of this type are of considerable interest in continuum mechanics. There it is natural to consider deformation of solids $f : \Omega \to \mathbb{R}^d$ which are locally constrained by the structure of the material. The condition in Theorem 7 corresponds to non-deformable solids while the condition $\det Df = 1$ is used for incompressible fluids.

One important result in statistical mechanics is that results like Theorem 7 come with estimates in a neighbourhood of the function class, in the sense that if $Df(x)$ is close to a rotation for all x, then it will be close to a constant rotation [11, 4]. Results of this type could be important for three reasons. First, in many real world applications it might be more realistic to assume that f is close to a certain function class $\mathcal{F}$ but not necessary contained in $\mathcal{F}$. Secondly, it could rigorously justify the use of surrogate losses for the differential constraints (e.g., [13] consider the loss $\sum_i \ln(|\partial_i f|) - \ln|\operatorname{Det} f|$) and, thirdly, results of this type would be needed for finite sample analysis.

We leave the further investigation of these matters to future work and return to the rigidity result for conformal maps relevant for Theorem 2. This is an extension of Theorem 7 where the condition $Df \in \mathrm{O}(d)$ is replaced by $Df \in \lambda\mathrm{O}(d)$ for some $\lambda \neq 0$. It turns out that this class is still very rigid in dimension $d \geq 3$ in the sense that there is only one additional solution.

Theorem 8 (Liouville)**.** *If $\Omega \subset \mathbb{R}^n$ is an open connected set and $f : \Omega \to \mathbb{R}^n$ is conformal, then*

$$f(x) = b + \alpha \frac{A(x-a)}{|x-a|^\varepsilon} \tag{12}$$

where $b, a \in \mathbb{R}^n$, $\alpha \in \mathbb{R}$, $A \in \mathrm{O}(n)$, and $\varepsilon \in \{0, 2\}$.

Originally this result was shown by Liouville [25], a modern treatment is [20]. In particular, this shows that conformal maps are (up to translations) rotations or rotations followed by an inversion.

To illustrate the strength of Theorem 8 we compare it to the setting of volume preserving maps which satisfy no similar rigidity property. Intuitively the different rigidity properties are already apparent

from the connection to solids, which can merely be rotated and shifted, and fluids which can also be stirred leading to chaotic deformations. Rigorously the different behaviours can be clarified by the observation that conformal maps have a finite number of parameters and thus a finite number of constraints (e.g., of the form $f(x) = y$) allows to identify them. In contrast volume preserving maps cannot be identified from finitely many constraints as the following proposition shows.

Proposition 2. *For $d > 2$ and $\{x_1, \dots, x_n, y_1, \dots, y_n\} \subset \mathbb{R}^d$, all pairwise different there is a volume preserving diffeomorphism $f : \mathbb{R}^d \to \mathbb{R}^d$, $f \in \mathcal{F}_{\text{vol}}$ such that $f(x_i) = y_i$.*

Let us emphasize that the different rigidity properties are not at all surprising when arguing based on degrees of freedom or numbers of constraints. While volume preserving maps enforce only a single scalar constraint on the Jacobian Df the condition for conformal maps gives $n(n+1)/2 - 1$ constraints on the Jacobian.

Let us finally comment on OCTs where the picture is not as well understood. There has been a lot of work on orthogonal coordinates quite some time ago [8, 3] and there are some rather implicit local characterisations of orthogonal coordinates. In particular, it was shown that OCTs, in contrast to conformal maps, cannot be parametrized by a finite number of parameters and therefore OCTs are much more flexible than conformal maps. It is not known if and what rigidity properties can be derived for OCTs. However, our results suggest that the additional measure preservation condition in the context of ICA gives enough rigidity to (almost) give identifiability of ICA. In this sense OCTs might be a good function class for ICA as it is rich enough to allow complex representations of data while at the same time being sufficiently rigid to still provide (some) identifiability.

7 Discussion

ICA is long known to be identifiable for linear maps, baring pathological cases, and highly non-identifiable for general nonlinear ones. Surprisingly, similar results for function classes of intermediate complexity remain scarce. In this work we address this question with several identifiability results for different function classes. Our first main result is that ICA is identifiable in the class of conformal maps (up to classical ambiguities). This considerably extends previous claims, limited to a specific 2D setting [18], and ruling out several families of spurious solutions [13]. On the negative side we show that the ICA problem for volume preserving maps admits a large class of spurious solutions. Finally, we show that OCTs satisfy certain weaker notions of local identifiability.

In our proofs, we draw connections to methods and techniques that, to the best of our knowledge, have not been used in the context of ICA before. We relate the identifiability problem in ICA to the rigidity of the considered function class $\mathcal{F}$ and use tools from the theory of partial differential equations. These techniques have been applied very successfully to the analysis of elastic solids [5, 4] and we believe that there are many applications of these methods in the field of ICA.

While the main focus of current research after the seminal work of Hyvärinen et al. [19] is on the auxiliary variable case, there are three reasons to consider unconditional ICA. Firstly, it is a fundamental research question that is, as illustrated by our results, deeply rooted in functional analysis. Secondly there is high application potential for completely unsupervised learning without any auxiliary variables, as the corresponding datasets do not require labelling or specific experimental settings. Thirdly, it is very likely that the techniques can be generalised to the auxiliary variable case.

Another important open problem is assessing the type of constraints on ground truth mechanisms, encoded by function classes, that are relevant for real world data. It is plausible that those mechanisms are typically much more regular than generic nonlinear functions. Recently, Gresele et al. [13] suggested, based on arguments from the causality literature that $\mathcal{F}_{\text{OCT}}$ is a natural class for representation learning (and our results show it also has favourable theoretical properties), but this will require experimental confirmation on real world data. To bridge the gap between theory and real world applications, two questions of considerable interest are (1) an analysis of undercomplete ICA (i.e., $f : \mathbb{R}^d \to \mathbb{R}^{d'}$ with $d < d'$) with restricted function classes which is completely open and (2) identifiability results when we only know that f is close to some function class $\mathcal{F}$.

Finally, a central question from a machine learning perspective is the ability to design learning algorithms that can train LVMs with identifiable function class constraints. Interestingly, Gresele et al. [13] showed that OCT maps can be learnt using a closed from regularized likelihood loss, thereby providing, supported by our result, a full-fledged identifiable nonlinear ICA framework.

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Checklist

1. For all authors...
   (a) Do the main claims made in the abstract and introduction accurately reflect the paper's contributions and scope? [Yes]
   (b) Did you describe the limitations of your work? [Yes] See discussion (Section 7) and assumptions of our results
   (c) Did you discuss any potential negative societal impacts of your work? [N/A] Due to the theoretical focus of this work no direct negative impacts are expected.
   (d) Have you read the ethics review guidelines and ensured that your paper conforms to them? [Yes]
2. If you are including theoretical results...
   (a) Did you state the full set of assumptions of all theoretical results? [Yes] All results are stated including all required assumptions
   (b) Did you include complete proofs of all theoretical results? [Yes] The proofs can be found in the supplementary material (Appendix C to Appendix F)
3. If you ran experiments...
   (a) Did you include the code, data, and instructions needed to reproduce the main experimental results (either in the supplemental material or as a URL)? [N/A]
   (b) Did you specify all the training details (e.g., data splits, hyperparameters, how they were chosen)? [N/A]
   (c) Did you report error bars (e.g., with respect to the random seed after running experiments multiple times)? [N/A]
   (d) Did you include the total amount of compute and the type of resources used (e.g., type of GPUs, internal cluster, or cloud provider)? [N/A]
4. If you are using existing assets (e.g., code, data, models) or curating/releasing new assets...
   (a) If your work uses existing assets, did you cite the creators? [N/A]
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(d) Did you discuss whether and how consent was obtained from people whose data you're using/curating? [N/A]

(e) Did you discuss whether the data you are using/curating contains personally identifiable information or offensive content? [N/A]

5. If you used crowdsourcing or conducted research with human subjects...

(a) Did you include the full text of instructions given to participants and screenshots, if applicable? [N/A]

(b) Did you describe any potential participant risks, with links to Institutional Review Board (IRB) approvals, if applicable? [N/A]

(c) Did you include the estimated hourly wage paid to participants and the total amount spent on participant compensation? [N/A]