Least Mean Square Adaptive Filters

Anthony Zaknich

Least Mean Square Adaptive Filters:

Least-Mean-Square Adaptive Filters Simon Haykin,Bernard Widrow,2003-09-08 Edited by the original inventor of the technology Includes contributions by the foremost experts in the field The only book to cover these topics together *Partial Update Least-Square Adaptive Filtering* Bei Xie,Tamal Bose,2014-05-01 Adaptive filters play an important role in the fields related to digital signal processing and communication such as system identification noise cancellation channel equalization and beamforming In practical applications the computational complexity of an adaptive filter is an important consideration The Least Mean Square LMS algorithm is widely used because of its low computational complexity O N and simplicity in implementation The least squares algorithms such as Recursive Least Squares RLS Conjugate Gradient CG and Euclidean Direction Search EDS can converge faster and have lower steady state mean square error MSE than LMS However their high computational complexity O N 2 makes them unsuitable for many real time applications A well known approach to controlling computational complexity is applying partial update PU method to adaptive filters A partial update method can reduce the adaptive algorithm complexity by updating part of the weight vector instead of the entire vector or by updating part of the time In the literature there are only a few analyses of these partial update adaptive filter algorithms Most analyses are based on partial update LMS and its variants Only a few papers have addressed partial update RLS and Affine Projection AP Therefore analyses for PU least squares adaptive filter algorithms are necessary and meaningful This monograph mostly focuses on the analyses of the partial update least squares adaptive filter algorithms Basic partial update methods are applied to adaptive filter algorithms including Least Squares CMA LSCMA EDS and CG The PU methods are also applied to CMA1 2 and NCMA to compare with the performance of the LSCMA Mathematical derivation and performance analysis are provided including convergence condition steady state mean and mean square performance for a time invariant system The steady state mean and mean square performance are also presented for a time varying system Computational complexity is calculated for each adaptive filter algorithm Numerical examples are shown to compare the computational complexity of the PU adaptive filters with the full update filters Computer simulation examples including system identification and channel equalization are used to demonstrate the mathematical analysis and show the performance of PU adaptive filter algorithms They also show the convergence performance of PU adaptive filters The performance is compared between the original adaptive filter algorithms and different partial update methods The performance is also compared among similar PU least squares adaptive filter algorithms such as PU RLS PU CG and PU EDS In addition to the generic applications of system identification and channel equalization two special applications of using partial update adaptive filters are also presented One application uses PU adaptive filters to detect Global System for Mobile Communication GSM signals in a local GSM system using the Open Base Transceiver Station OpenBTS and Asterisk Private Branch Exchange PBX The other application uses PU adaptive filters to do image compression in a system combining hyperspectral image compression and classification

Least-Mean-Square Adaptive Filters Simon Haykin,2003-11-11 Edited by the original inventor of the technology Includes contributions by the foremost experts in the field The only book to cover these topics together   Adaptive Filtering Alexander D. Poularikas,2017-12-19 Adaptive filters are used in many diverse applications appearing in everything from military instruments to cellphones and home appliances Adaptive Filtering Fundamentals of Least Mean Squares with MATLAB covers the core concepts of this important field focusing on a vital part of the statistical signal processing area the least mean square LMS adaptive filter This largely self contained text Discusses random variables stochastic processes vectors matrices determinants discrete random signals and probability distributions Explains how to find the eigenvalues and eigenvectors of a matrix and the properties of the error surfaces Explores the Wiener filter and its practical uses details the steepest descent method and develops the Newton s algorithm Addresses the basics of the LMS adaptive filter algorithm considers LMS adaptive filter variants and provides numerous examples Delivers a concise introduction to MATLAB supplying problems computer experiments and more than 110 functions and script files Featuring robust appendices complete with mathematical tables and formulas Adaptive Filtering Fundamentals of Least Mean Squares with MATLAB clearly describes the key principles of adaptive filtering and effectively demonstrates how to apply them to solve real world problems   **Adaptive Filter Theory** Simon S. Haykin,2002 Adaptive Filter Theory 4e is ideal for courses in Adaptive Filters Haykin examines both the mathematical theory behind various linear adaptive filters and the elements of supervised multilayer perceptrons In its fourth edition this highly successful book has been updated and refined to stay current with the field and develop concepts in as unified and accessible a manner as possible   A Rapid Introduction to Adaptive Filtering Leonardo Rey Vega,Hernan Rey,2012-08-07 In this book the authors provide insights into the basics of adaptive filtering which are particularly useful for students taking their first steps into this field They start by studying the problem of minimum mean square error filtering i e Wiener filtering Then they analyze iterative methods for solving the optimization problem e g the Method of Steepest Descent By proposing stochastic approximations several basic adaptive algorithms are derived including Least Mean Squares LMS Normalized Least Mean Squares NLMS and Sign error algorithms The authors provide a general framework to study the stability and steady state performance of these algorithms The affine Projection Algorithm APA which provides faster convergence at the expense of computational complexity although fast implementations can be used is also presented In addition the Least Squares LS method and its recursive version RLS including fast implementations are discussed The book closes with the discussion of several topics of interest in the adaptive filtering field   **Efficient Nonlinear Adaptive Filters** Haiquan Zhao,Badong Chen,2023-02-10 This book presents the design analysis and application of nonlinear adaptive filters with the goal of improving efficient performance ie the convergence speed steady state error and computational complexity The authors present a nonlinear adaptive filter which is an important part of nonlinear system and digital signal processing and can be applied to diverse fields such as communications control power

system radar sonar etc The authors also present an efficient nonlinear filter model and robust adaptive filtering algorithm based on the local cost function of optimal criterion to overcome non Gaussian noise interference The authors show how these achievements provide new theories and methods for robust adaptive filtering of nonlinear and non Gaussian systems The book is written for the scientist and engineer who are not necessarily an expert in the specific nonlinear filtering field but who want to learn about the current research and application The book is also written to accompany a graduate PhD course in the area of nonlinear system and adaptive signal processing   Adaptive Filtering Primer with MATLAB Alexander D. Poularikas,Zayed M. Ramadan,2017-12-19 Because of the wide use of adaptive filtering in digital signal processing and because most of the modern electronic devices include some type of an adaptive filter a text that brings forth the fundamentals of this field was necessary The material and the principles presented in this book are easily accessible to engineers scientists and students who would like to learn the fundamentals of this field and have a background at the bachelor level Adaptive Filtering Primer with MATLAB clearly explains the fundamentals of adaptive filtering supported by numerous examples and computer simulations The authors introduce discrete time signal processing random variables and stochastic processes the Wiener filter properties of the error surface the steepest descent method and the least mean square LMS algorithm They also supply many MATLAB functions and m files along with computer experiments to illustrate how to apply the concepts to real world problems The book includes problems along with hints suggestions and solutions for solving them An appendix on matrix computations completes the self contained coverage With applications across a wide range of areas including radar communications control medical instrumentation and seismology Adaptive Filtering Primer with MATLAB is an ideal companion for quick reference and a perfect concise introduction to the field   *Fundamentals of Adaptive Filtering* Ali H. Sayed,2003-06-13 This book is based on a graduate level course offered by the author at UCLA and has been classed tested there and at other universities over a number of years This will be the most comprehensive book on the market today providing instructors a wide choice in designing their courses Offers computer problems to illustrate real life applications for students and professionals alike An Instructor s Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department An Instructor s Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department   *Adaptive Filtering Under Minimum Mean p-Power Error Criterion* Wentao Ma,Badong Chen,2024-05-31 Adaptive filtering still receives attention in engineering as the use of the adaptive filter provides improved performance over the use of a fixed filter under the time varying and unknown statistics environments This application evolved communications signal processing seismology mechanical design and control engineering The most popular optimization criterion in adaptive filtering is the well known minimum mean square error MMSE criterion which is however only optimal when the signals involved are Gaussian distributed Therefore many optimal solutions under MMSE are not optimal As an extension of the traditional MMSE the minimum mean p power error MMPE

criterion has shown superior performance in many applications of adaptive filtering This book aims to provide a comprehensive introduction of the MMPE and related adaptive filtering algorithms which will become an important reference for researchers and practitioners in this application area The book is geared to senior undergraduates with a basic understanding of linear algebra and statistics graduate students or practitioners with experience in adaptive signal processing Key Features Provides a systematic description of the MMPE criterion Many adaptive filtering algorithms under MMPE including linear and nonlinear filters will be introduced Extensive illustrative examples are included to demonstrate the results **Concept of Adaptive Filtering** Shivendra Nandan, A spline adaptive filter SAF based nonlinear active noise control ANC system is proposed in this paper The SAF consists of a linear network of adaptive weights in a cascade with an adaptive nonlinear network The nonlinear network in turn consists of an adaptive look up table followed by a spline interpolation network and forms an adaptive activation function An update rule has been derived for the proposed ANC system which not only updates the weights of the linear network but also updates the nature of the activation function Linear Network is based on improvement in FxLMS algorithm FxLMS algorithm is used because it is computationally simple like the most commonly used Least Mean Square LMS algorithm In addition it includes secondary path effects To make the FxLMS algorithm more effective the secondary path estimation should be more precise and accurate The nonlinear function involved in the adaptation process is based on a spline function that can be modified during learning The spline control points are adaptively changed using gradient based techniques B splines and Catmull Rom splines are used because they allow imposing simple constraints on control parameters This new kind of adaptive function is then applied to the output of a linear adaptive filter and it is used for the identification of Wiener type nonlinear systems In addition we derive a simple form of the adaptation algorithm and an upper bound on the choice of the step size An extensive simulation study has been conducted to evaluate the noise mitigation performance of the proposed scheme and the new method has been shown to provide improved noise cancellation efficiency with a lesser computational load in comparison with other popular ANC systems *Adaptive Learning Methods for Nonlinear System Modeling* Danilo Comminiello,Jose C. Principe,2018-06-11 Adaptive Learning Methods for Nonlinear System Modeling presents some of the recent advances on adaptive algorithms and machine learning methods designed for nonlinear system modeling and identification Real life problems always entail a certain degree of nonlinearity which makes linear models a non optimal choice This book mainly focuses on those methodologies for nonlinear modeling that involve any adaptive learning approaches to process data coming from an unknown nonlinear system By learning from available data such methods aim at estimating the nonlinearity introduced by the unknown system In particular the methods presented in this book are based on online learning approaches which process the data example by example and allow to model even complex nonlinearities e g showing time varying and dynamic behaviors Possible fields of applications of such algorithms includes distributed sensor networks wireless communications channel identification predictive maintenance

wind prediction network security vehicular networks active noise control information forensics and security tracking control in mobile robots power systems and nonlinear modeling in big data among many others This book serves as a crucial resource for researchers PhD and post graduate students working in the areas of machine learning signal processing adaptive filtering nonlinear control system identification cooperative systems computational intelligence This book may be also of interest to the industry market and practitioners working with a wide variety of nonlinear systems Presents the key trends and future perspectives in the field of nonlinear signal processing and adaptive learning Introduces novel solutions and improvements over the state of the art methods in the very exciting area of online and adaptive nonlinear identification Helps readers understand important methods that are effective in nonlinear system modelling suggesting the right methodology to address particular issues **Adaptive Filtering** Lino Garcia Morales,2011-09-06 Adaptive filtering is useful in any application where the signals or the modeled system vary over time The configuration of the system and in particular the position where the adaptive processor is placed generate different areas or application fields such as prediction system identification and modeling equalization cancellation of interference etc which are very important in many disciplines such as control systems communications signal processing acoustics voice sound and image etc The book consists of noise and echo cancellation medical applications communications systems and others hardly joined by their heterogeneity Each application is a case study with rigor that shows weakness strength of the method used assesses its suitability and suggests new forms and areas of use The problems are becoming increasingly complex and applications must be adapted to solve them The adaptive filters have proven to be useful in these environments of multiple input output variant time behaviors and long and complex transfer functions effectively but fundamentally they still have to evolve This book is a demonstration of this and a small illustration of everything that is to come *Adaptive Nonlinear System Identification* Tokunbo Ogunfunmi,2007-09-05 Focuses on System Identification applications of the adaptive methods presented but which can also be applied to other applications of adaptive nonlinear processes Covers recent research results in the area of adaptive nonlinear system identification from the authors and other researchers in the field **Adaptive Filters** Behrouz Farhang-Boroujeny,2013-04-02 This second edition of Adaptive Filters Theory and Applications has been updated throughout to reflect the latest developments in this field notably an increased coverage given to the practical applications of the theory to illustrate the much broader range of adaptive filters applications developed in recent years The book offers an easy to understand approach to the theory and application of adaptive filters by clearly illustrating how the theory explained in the early chapters of the book is modified for the various applications discussed in detail in later chapters This integrated approach makes the book a valuable resource for graduate students and the inclusion of more advanced applications including antenna arrays and wireless communications makes it a suitable technical reference for engineers practitioners and researchers Key features Offers a thorough treatment of the theory of adaptive signal processing incorporating new

material on transform domain frequency domain subband adaptive filters acoustic echo cancellation and active noise control Provides an in depth study of applications which now includes extensive coverage of OFDM MIMO and smart antennas Contains exercises and computer simulation problems at the end of each chapter Includes a new companion website hosting MATLAB simulation programs which complement the theoretical analyses enabling the reader to gain an in depth understanding of the behaviours and properties of the various adaptive algorithms   Principles of Adaptive Filters and Self-learning Systems Anthony Zaknich,2005-08-19 Teaches students about classical and nonclassical adaptive systems within one pair of covers Helps tutors with time saving course plans ready made practical assignments and examination guidance The recently developed practical sub space adaptive filter allows the reader to combine any set of classical and or non classical adaptive systems to form a powerful technology for solving complex nonlinear problems   *Hirschman Optimal Transform Least Mean Square Adaptive Filters* Osama Alkhouli,2007   Adaptive Filtering Paulo S. R. Diniz,2019-11-28 In the fifth edition of this textbook author Paulo S R Diniz presents updated text on the basic concepts of adaptive signal processing and adaptive filtering He first introduces the main classes of adaptive filtering algorithms in a unified framework using clear notations that facilitate actual implementation Algorithms are described in tables which are detailed enough to allow the reader to verify the covered concepts Examples address up to date problems drawn from actual applications Several chapters are expanded and a new chapter Kalman Filtering is included The book provides a concise background on adaptive filtering including the family of LMS affine projection RLS set membership algorithms and Kalman filters as well as nonlinear sub band blind IIR adaptive filtering and more Problems are included at the end of chapters A MATLAB package is provided so the reader can solve new problems and test algorithms The book also offers easy access to working algorithms for practicing engineers   Adaptive Frequency Estimation and New Convergence Properties for the Least Mean Square Algorithm Robert Jeffrey Keeler,1980 The convergence properties of the least mean square LMS algorithm are interpreted in terms of a vector space associated with the coefficients of the adaptive linear prediction filter ALPF Signal planes defined in this weight vector space are used to describe the frequency tracking by characteristics of spectral estimators based on the ALPF and are used to explain the effects of both the filter parameters and the algorithm on tracking speed The performances of three different adaptive frequency estimators derived from the ALPF are compared Two of these employ Fourier transforms of the coefficients and the third is based on a transform of the ALPF output Comparisons with the conventional periodogram spectrum estimator are presented in terms of a signal to noise ratio SNR defined in frequency domain parameters Specific calculations for one ALPF frequency estimator The maximum entropy estimator are used to demonstrate a bias in this estimator   Digital Signal Processing Li Tan,Jean Jiang,2018-10-02 Digital Signal Processing Fundamentals and Applications Third Edition not only introduces students to the fundamental principles of DSP it also provides a working knowledge that they take with them into their engineering careers Many instructive worked examples are used to illustrate

the material and the use of mathematics is minimized for an easier grasp of concepts As such this title is also useful as a reference for non engineering students and practicing engineers The book goes beyond DSP theory showing the implementation of algorithms in hardware and software Additional topics covered include adaptive filtering with noise reduction and echo cancellations speech compression signal sampling digital filter realizations filter design multimedia applications over sampling etc More advanced topics are also covered such as adaptive filters speech compression such as PCM law ADPCM and multi rate DSP over sampling ADC subband coding and wavelet transform Covers DSP principles with an emphasis on communications and control applications Includes chapter objectives worked examples and end of chapter exercises that aid the reader in grasping key concepts and solving related problems Provides an accompanying website with MATLAB programs for simulation and C programs for real time DSP Presents new problems of varying types and difficulties

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