
CONTENTS

PREFACE	xix
ACKNOWLEDGMENTS	xxix
NOTATION	xxxi
SYMBOLS	xxxv
1 OPTIMAL ESTIMATION	1
1.1 Variance of a Random Variable	1
1.2 Estimation Given No Observations	5
1.3 Estimation Given Dependent Observations	6
1.3.1 Mean-Square-Error Criterion	8
1.3.2 Orthogonality Principle	12
1.3.3 Gaussian Random Variables	15
1.4 Estimation in the Complex and Vector Cases	18
1.4.1 Complex-Valued Random Variables	18
1.4.2 Vector-Valued Random Variables	20
1.4.3 Optimal Estimator in the Vector Case	22
1.4.4 Equivalent Optimization Criterion	26
1.4.5 Spherically Invariant Gaussian Variables	28
1.5 Summary of Main Results	30
1.6 Bibliographic Notes	31
1.7 Problems	33
1.8 Computer Project	37
1.A Hermitian and Positive-Definite Matrices	39
1.B Gaussian Random Vectors	42
2 LINEAR ESTIMATION	47
2.1 Normal Equations	48
2.1.1 Affine Estimation	48
2.1.2 Mean-Square-Error Criterion	49
2.1.3 Minimization by Differentiation	50

2.1.4	Minimization by Completion-of-Squares	51
2.1.5	Minimization of the Error-Covariance Matrix	52
2.1.6	Statement of Main Results	53
2.2	Design Examples	54
2.3	Existence of Solutions	60
2.4	Orthogonality Principle	63
2.5	Nonzero-Mean Variables	65
2.6	Linear Models	66
2.7	Applications	68
2.7.1	Channel Estimation	69
2.7.2	Block Data Estimation	70
2.7.3	Linear Channel Equalization	71
2.7.4	Multiple-Antenna Receiver	75
2.8	Summary of Main Results	76
2.9	Bibliographic Notes	77
2.10	Problems	79
2.11	Computer Project	95
2.A	Range Spaces and Nullspaces of Matrices	103
2.B	Complex Gradients	105
2.C	Kalman Filter	108
3	CONSTRAINED LINEAR ESTIMATION	114
3.1	Minimum-Variance Unbiased Estimation	115
3.1.1	Problem Formulation	116
3.1.2	Interpretation and Solution	116
3.1.3	Example: Mean Estimation	118
3.2	Application: Channel and Noise Estimation	119
3.3	Application: Decision Feedback Equalization	120
3.4	Application: Antenna Beamforming	128
3.5	Summary of Main Results	131
3.6	Bibliographic Notes	131
3.7	Problems	133
3.8	Two Computer Projects	143
3.A	Schur Complements	155
3.B	Primer on Channel Equalization	159
3.C	Causal Wiener-Hopf Filtering	167
4	STEEPEST-DESCENT ALGORITHMS	170
4.1	Linear Estimation Problem	171
4.2	Steepest-Descent Method	174
4.2.1	Choice of the Search Direction	175
4.2.2	Condition on the Step-Size for Convergence	176
4.2.3	More General Cost Functions	178
4.3	Transient Behavior	179

4.3.1	Modes of Convergence	179
4.3.2	Time Constants	183
4.3.3	Learning Curve	184
4.3.4	Contour Curves of the Error Surface	186
4.4	Iteration-Dependent Step-Sizes	187
4.4.1	Condition for Convergence	187
4.4.2	Optimal Iteration-Dependent Step-Size	189
4.5	Newton's Method	191
4.5.1	Convergence Properties	192
4.5.2	Learning Curve	192
4.6	Summary of Main Results	193
4.7	Bibliographic Notes	194
4.8	Problems	196
4.9	Two Computer Projects	204
5	STOCHASTIC-GRADIENT ALGORITHMS	212
5.1	Motivation	213
5.2	LMS Algorithm	214
5.2.1	Instantaneous Approximations	214
5.2.2	Computational Cost	215
5.2.3	Least-Perturbation Property of LMS	216
5.3	Application: Adaptive Channel Estimation	218
5.4	Application: Adaptive Channel Equalization	220
5.5	Application: Decision-Feedback Equalization	223
5.6	Normalized LMS Algorithm	225
5.6.1	Instantaneous Approximations	225
5.6.2	Variations and Cost	226
5.6.3	Least-Perturbation Property of ϵ -NLMS	229
5.7	Other LMS-type Algorithms	233
5.7.1	Non-Blind Algorithms	233
5.7.2	Blind Algorithms	235
5.7.3	Some Properties	236
5.8	Affine Projection Algorithms	238
5.8.1	Instantaneous Approximations	238
5.8.2	Least-Perturbation Property of ϵ -APA	240
5.8.3	Affine Projection Interpretation	241
5.8.4	Variations	242
5.9	RLS Algorithm	245
5.10	Ensemble-Average Learning Curves	248
5.11	Summary of Main Results	251
5.12	Bibliographic Notes	252
5.13	Problems	256
5.14	Three Computer Projects	267

6	STEADY-STATE PERFORMANCE OF ADAPTIVE FILTERS	281
6.1	Performance Measure	282
6.1.1	Stochastic Equations	283
6.1.2	Excess Mean-Square Error and Misadjustment	283
6.2	Stationary Data Model	284
6.2.1	Linear Regression Model	284
6.2.2	Useful Independence Results	285
6.2.3	Alternative Expression for the EMSE	286
6.2.4	Error Quantities	286
6.3	Fundamental Energy-Conservation Relation	287
6.3.1	Algebraic Derivation	288
6.4	Fundamental Variance Relation	290
6.4.1	Steady-State Filter Operation	290
6.4.2	Variance Relation for Steady-State Performance	291
6.4.3	Relevance to Mean-Square Performance Analysis	292
6.5	Mean-Square Performance of LMS	292
6.5.1	Sufficiently Small Step-Sizes	293
6.5.2	Separation Principle	293
6.5.3	White Gaussian Input	294
6.5.4	Statement of Results	298
6.5.5	Simulation Results	298
6.6	Mean-Square Performance of ϵ -NLMS	300
6.6.1	Separation Principle	300
6.6.2	Simulation Results for ϵ -NLMS	302
6.6.3	ϵ -NLMS with Power Normalization	302
6.7	Mean-Square Performance of Sign-Error LMS	305
6.7.1	Real-Valued Data	306
6.7.2	Complex-Valued Data	307
6.7.3	Simulation Results	308
6.8	Mean-Square Performance of LMF and LMMN	308
6.8.1	Real-Valued Data	310
6.8.2	Complex-Valued Data	312
6.8.3	Simulation Results	314
6.9	Mean-Square Performance of RLS	317
6.9.1	Energy-Conservation Relation	317
6.9.2	Steady-State Approximation	318
6.9.3	Filter Performance	319
6.9.4	Simulation Results	321
6.10	Mean-Square Performance of ϵ -APA	322
6.10.1	Energy Conservation Relation	322
6.10.2	Simulation Results	325
6.11	Mean-Square Performance of Other Filters	325
6.12	Performance Table for Small Step-Sizes	327

6.13	Summary of Main Results	327
6.14	Bibliographic Notes	329
6.15	Problems	332
6.16	Computer Project	343
6.A	Interpretations of the Energy Relation	348
6.B	Relating ϵ -NLMS to LMS	353
6.C	Affine Projection Performance Condition	355
7	TRACKING PERFORMANCE OF ADAPTIVE FILTERS	357
7.1	Motivation	357
7.2	Nonstationary Data Model	358
7.2.1	Random-Walk Model	359
7.2.2	Useful Independence Results	361
7.2.3	Alternative Expression for the EMSE	362
7.2.4	Degree of Nonstationarity	362
7.2.5	Error Quantities	363
7.3	Fundamental Energy-Conservation Relation	364
7.4	Fundamental Variance Relation	364
7.4.1	Variance Relation for Steady-State Performance	365
7.4.2	Relevance to Tracking Analysis	366
7.5	Tracking Performance of LMS	367
7.5.1	Small Step-Sizes	367
7.5.2	Separation Principle	368
7.5.3	White Gaussian Input	368
7.6	Tracking Performance of ϵ -NLMS	370
7.6.1	Separation Principle	370
7.6.2	ϵ -NLMS with Power Normalization	371
7.7	Tracking Performance of Sign-Error LMS	372
7.7.1	Real-Valued Data	372
7.7.2	Complex-Valued Data	373
7.8	Tracking Performance of LMF and LMMN	374
7.8.1	Real-Valued Data	374
7.8.2	Complex-Valued Data	376
7.9	Comparison of Tracking Performance	378
7.10	Tracking Performance of RLS	380
7.11	Tracking Performance of ϵ -APA	384
7.12	Tracking Performance of Other Filters	386
7.13	Performance Table for Small Step-Sizes	387
7.14	Summary of Main Results	387
7.15	Bibliographic Notes	389
7.16	Problems	391
7.17	Computer Project	401
8	FINITE PRECISION EFFECTS	408

8.1	Quantization Model	409
8.2	Data Model and Quantization Error Sources	410
8.3	Fundamental Energy-Conservation Relation	413
8.3.1	Finite-Precision Implementation	413
8.3.2	Energy Conservation	415
8.4	Fundamental Variance Relation	416
8.5	Performance Degradation of LMS	419
8.6	Performance Degradation of ϵ -NLMS	421
8.7	Performance Degradation of Sign-Error LMS	423
8.8	Performance Degradation of LMF and LMMN	424
8.9	Performance Degradation of Other Filters	425
8.10	Summary of Main Results	426
8.11	Bibliographic Notes	428
8.12	Problems	430
8.13	Computer Project	437
9	TRANSIENT PERFORMANCE OF ADAPTIVE FILTERS	441
9.1	Data Model	442
9.2	Data-Normalized Adaptive Filters	442
9.3	Weighted Energy-Conservation Relation	443
9.4	Weighted Variance Relation	445
9.4.1	Variance Relation	446
9.4.2	Independence Assumption	448
9.4.3	Convenient Change of Coordinates	450
9.5	Transient Performance of LMS	452
9.5.1	Gaussian Regressors	452
9.5.2	Non-Gaussian Regressors	465
9.6	Transient Performance of ϵ -NLMS	471
9.7	Performance of Data-Normalized Filters	474
9.8	Summary of Main Results	477
9.9	Bibliographic Notes	481
9.10	Problems	487
9.11	Computer Project	516
9.A	Stability Bound	522
9.B	Stability of ϵ -NLMS	524
9.C	Adaptive Filters with Error Nonlinearities	526
9.D	Convergence Time of Adaptive Filters	538
9.E	Learning Behavior of Adaptive Filters	545
9.F	Independence and Averaging Analysis	559
9.G	Interpretation of Weighted Energy Relation	568
9.H	Kronecker Products	570
10	BLOCK ADAPTIVE FILTERS	572
10.1	Transform-Domain Adaptive Filters	573

10.1.1	Pre-Whitening Filters	573
10.1.2	Unitary Transformations	577
10.1.3	DFT-Domain LMS	581
10.1.4	DCT-Domain LMS	582
10.2	Motivation for Block Adaptive Filters	584
10.3	Efficient Block Convolution	586
10.3.1	Block Data Formulation	586
10.3.2	Block Convolution	589
10.4	DFT-Based Block Adaptive Filters	597
10.4.1	Unconstrained Filter Implementation	599
10.4.2	Constrained Filter Implementations	601
10.4.3	Computational Complexity	603
10.5	Subband Adaptive Filters	605
10.5.1	Analysis Filter Bank	607
10.5.2	Synthesis Filter Bank	609
10.5.3	Structures for Subband Filtering	611
10.6	Summary of Main Results	612
10.7	Bibliographic Notes	614
10.8	Problems	616
10.9	Computer Project	620
10.A	DCT-Transformed Regressors	626
10.B	More Constrained DFT Block Filters	628
10.C	Overlap-Add DFT-Based Block Adaptive Filter	632
10.D	DCT-Based Block Adaptive Filters	640
10.E	DHT-Based Block Adaptive Filters	648
11	THE LEAST-SQUARES CRITERION	657
11.1	Least-Squares Problem	658
11.1.1	Vector Formulation	659
11.1.2	Geometric Argument	660
11.1.3	Differentiation Argument	661
11.1.4	Completion-of-Squares Argument	661
11.1.5	Statement of Solution	663
11.1.6	Projection Matrices	665
11.2	Weighted Least-Squares	666
11.3	Regularized Least-Squares	669
11.4	Weighted Regularized Least-Squares	671
11.5	Order-Update Relations	672
11.5.1	Backward Projection	674
11.5.2	Forward Projection	684
11.6	Summary of Main Results	688
11.7	Bibliographic Notes	689
11.8	Problems	693

11.9 Three Computer Projects	703
11.A Equivalence Results in Linear Estimation	724
11.B QR Decomposition	726
11.C Singular Value Decomposition	728
12 RECURSIVE LEAST-SQUARES	732
12.1 Motivation	732
12.2 RLS Algorithm	733
12.2.1 Derivation	734
12.2.2 Regularization	736
12.2.3 Conversion Factor	737
12.2.4 Time-Update of the Minimum Cost	737
12.3 Exponentially-Weighted RLS Algorithm	739
12.3.1 Derivation	739
12.4 General Time-Update Result	741
12.5 Summary of Main Results	745
12.6 Bibliographic Notes	745
12.7 Problems	748
12.8 Two Computer Projects	755
12.A Kalman Filtering and Recursive Least-Squares	763
12.B Extended RLS Algorithms	768
13 RLS ARRAY ALGORITHMS	775
13.1 Some Difficulties	775
13.2 Square-Root Factors	776
13.2.1 Definition	777
13.2.2 Cholesky Factor	778
13.2.3 Array Algorithms	778
13.3 Norm and Angle Preservation	778
13.4 Motivation for Array Methods	780
13.5 RLS Algorithm	784
13.6 Inverse QR Algorithm	785
13.7 QR Algorithm	788
13.8 Extended QR Algorithm	793
13.9 Summary of Main Results	794
13.10 Bibliographic Notes	795
13.11 Problems	797
13.12 Computer Project	802
13.A Unitary Transformations	804
13.A.1 Givens Rotations	804
13.A.2 Householder Transformations	808
13.B Array Algorithms for Kalman Filtering	812
14 FAST FIXED-ORDER FILTERS	816

14.1	Fast Array Algorithm	817
14.1.1	Time-Update for the Gain Vector	818
14.1.2	Time-Update for the Conversion Factor	819
14.1.3	Initial Conditions	819
14.1.4	Array Algorithm	821
14.2	Regularized Prediction Problems	825
14.2.1	Regularized Backward Prediction	827
14.2.2	Regularized Forward Prediction	829
14.2.3	Low-Rank Factorization	831
14.3	Fast Transversal Filter	832
14.4	FAEST Filter	836
14.5	Fast Kalman Filter	838
14.6	Stability Issues	839
14.6.1	Array Implementation	840
14.6.2	Rescue Mechanisms	841
14.6.3	Feedback Stabilization	842
14.6.4	Incorporating Leakage	844
14.7	Summary of Main Results	845
14.8	Bibliographic Notes	846
14.9	Problems	848
14.10	Computer Project	857
14.A	Hyperbolic Rotations	860
14.B	Hyperbolic Basis Rotations	867
14.C	Backward Consistency and Minimality	869
14.D	Chandrasekhar Filter	871
15	LATTICE FILTERS	874
15.1	Motivation and Notation	875
15.1.1	Notation for Order-Recursive Problems	875
15.1.2	Motivation for Lattice Filters	877
15.2	Joint Process Estimation	878
15.3	Backward Estimation Problem	880
15.4	Forward Estimation Problem	883
15.5	Time and Order-Update Relations	885
15.5.1	Order-Update of Estimation Errors	885
15.5.2	Time-Update Relations	888
15.6	Significance of Data Structure	891
15.6.1	Shift Structure	891
15.6.2	Interpretation of the Estimation Errors	893
15.7	A Posteriori-Based Lattice Filter	894
15.8	A Priori-Based Lattice Filter	895
15.9	A Priori Error-Feedback Lattice Filter	897
15.10	A Posteriori Error-Feedback Lattice Filter	902

15.11	Normalized Lattice Filter	904
15.11.1	Time-Update for the Normalized Reflection Coefficients	905
15.11.2	Order-Update for the Normalized Estimation Errors	907
15.11.3	Significance of Data Structure	909
15.12	Array-Based Lattice Filter	910
15.12.1	Order-Update of the Output Estimation Error	910
15.12.2	Order-Update of the Backward Estimation Error	912
15.12.3	Order-Update of the Forward Estimation Error	913
15.12.4	Significance of Data Structure	914
15.13	Relation Between RLS and Lattice Filters	915
15.14	Summary of Main Results	917
15.15	Bibliographic Notes	918
15.16	Problems	920
15.17	Computer Project	925
16	LAGUERRE ADAPTIVE FILTERS	931
16.1	Orthonormal Filter Structures	932
16.2	Data Structure	934
16.3	Fast Array Algorithm	936
16.4	Regularized Projection Problems	942
16.5	Extended Fast Transversal Filter	954
16.6	Extended FAEST Filter	957
16.7	Extended Fast Kalman Filter	958
16.8	Stability Issues	959
16.9	Order-Recursive Filters	960
16.10	A Posteriori-Based Lattice Filter	968
16.11	A Priori-Based Lattice Filter	970
16.12	A Priori Error-Feedback Lattice Filter	972
16.13	A Posteriori Error-Feedback Lattice Filter	976
16.14	Normalized Lattice Filter	978
16.15	Array Lattice Filter	982
16.16	Summary of Main Results	985
16.17	Bibliographic Notes	986
16.18	Problems	989
16.19	Computer Project	994
16.A	Modeling with Orthonormal Basis Functions	999
16.B	Efficient Matrix-Vector Multiplication	1007
16.C	Lyapunov Equations	1009
17	ROBUST ADAPTIVE FILTERS	1012
17.1	Indefinite Least-Squares	1013
17.2	Recursive Minimization Algorithm	1018
17.2.1	Derivation of the Algorithm	1019
17.2.2	Time-Update of the Minimum Cost	1022

17.2.3	Minimization Conditions	1024
17.2.4	Singular Weighting Matrices	1026
17.3	A Posteriori-Based Robust Filters	1027
17.3.1	Robustness Criterion	1028
17.3.2	Relation to Indefinite Least-Squares	1029
17.3.3	Solving the Minimization Step	1030
17.3.4	Enforcing Positivity	1030
17.3.5	Statement of the Robust Solution	1032
17.3.6	Gauss-Newton Algorithm	1033
17.3.7	ϵ -NLMS Algorithm	1035
17.4	A Priori-Based Robust Filters	1036
17.4.1	Gauss-Newton Algorithm	1040
17.4.2	LMS Algorithm	1041
17.5	Energy Conservation Arguments	1043
17.5.1	Robustness of LMS	1043
17.5.2	Cauchy-Schwartz Interpretation	1045
17.5.3	Robustness Interpretation	1046
17.5.4	Robustness of ϵ -NLMS	1047
17.5.5	Time-Dependent Step-Sizes	1048
17.5.6	Robustness of Gauss-Newton	1049
17.5.7	Robustness of RLS	1050
17.6	Summary of Main Results	1052
17.7	Bibliographic Notes	1052
17.8	Problems	1056
17.9	Computer Project	1072
17.A	Arbitrary Coefficient Matrices	1078
17.B	Total-Least-Squares	1081
17.C	\mathcal{H}^∞ Filters	1085
17.D	Stationary Points	1089
BIBLIOGRAPHY		1090
AUTHOR INDEX		1113
SUBJECT INDEX		1118