

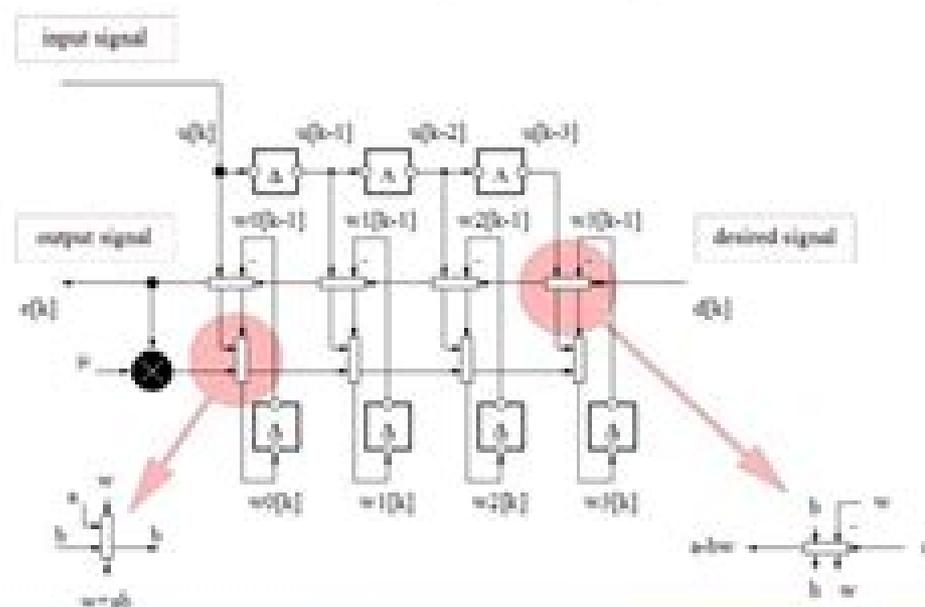
1. Intro : LMS/NLMS versus RLS

Least Mean Squares (LMS) algorithm (Widrow 1965 !!)

$[\mathbf{X}_{uu}(L+1)]^{-1} \Leftarrow I$ in RLS weight update formula

$$\mathbf{w}(L+1) = \mathbf{w}(L) + \mu \cdot \mathbf{u}_{L+1} \cdot (d_{L+1} - \mathbf{u}_{L+1}^T \mathbf{w}(L)).$$

- μ is the *step-size*
- $\mathcal{O}(2N)$ ops per update



Widrow S Least Mean Square Lms Algorithm

TD Snyder



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