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Keywords: Adaptive signal processing, Adaptive filters, Adaptive algorithms, Kalman filter, RLS, Wiener filter
1. ... Adding this correction to the original guess in order to improve it for the next iteration $\hat{x}_{k+1} = \hat{x}_k + K_k (y_k - \hat{y}_k)$
 $\hat{x}_{k+1} = \hat{x}_k + K_k (y_k - \hat{y}_k)$ (10) Substituting Eq. (8) in Eq. (10), $\hat{x}_{k+1} = \hat{x}_k + K_k (y_k - \hat{y}_k)$ (11)

Revised A New Approach to Adaptive Signal Processing

Douglas, S.C. • Introduction to Adaptive Filters • Digital Signal Processing Handbook Ed. Vijay K.

Madisetti and Douglas B. Williams Boca Raton: CRC Press LLC, 1999 c 1999byCRCPressLLC. 18 ... instant to the next c 1999 by CRC Press LLC. By choosing a particular adaptive filter structure, one specifies the number and type of parameters ...

Introduction to Adaptive Filters - McMaster University

Digital Signal Processing and Statistical Classification, George J. Miao and Mark A. Clements Handbook of Neural Networks for Speech Processing, Shigeru Katagiri, editor ... research experience and interests include the areas of digital signal processing, adaptive filtering, array processing, pattern recognition, and radar systems. ...

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signal may be of interest. An adaptive filter may be implemented as an analog or a digital component. Here, we will only consider digital filters. When processing analog signals, the adaptive filter is then preceded by analog-to-digital convertors². Similarly, a digital-to-analog con-

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1 SGN 2206 Adaptive Signal Processing Lecturer: Ioan Tabus office: TF 414, e-mail tabus@cs.tut.tu
Contents of the course: Basic adaptive signal processing methods

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