

Contents

1	QR Decomposition: An Annotated Bibliography	1
	Marcello L. R. de Campos and Gilbert Strang	
1.1	Preamble	1
1.2	Eigenvalues and Eigenvectors	2
1.3	Iterative Methods for the Solution of the Eigenproblem	3
1.3.1	The LR algorithm	3
1.3.2	The QR algorithm	4
1.4	QR Decomposition for Orthogonalization	5
1.4.1	The classical Gram–Schmidt orthogonalization method	6
1.4.2	The modified Gram–Schmidt orthogonalization method	8
1.4.3	Triangularization via Householder reflections	9
1.4.4	Triangularization via Givens plane rotations	10
1.5	QR Decomposition for Linear Least Squares Problems	12
1.5.1	QR Decomposition by systolic arrays	14
1.6	QR Decomposition for Recursive Least Squares Adaptive Filters	14
1.6.1	Fast QR decomposition RLS adaptation algorithms	16
1.7	Conclusion	17
	References	18
2	Introduction to Adaptive Filters	23
	José A. Apolinário Jr. and Sergio L. Netto	
2.1	Basic Concepts	23
2.2	Error Measurements	28
2.2.1	The mean-square error	28
2.2.2	The instantaneous square error	29
2.2.3	The weighted least-squares	29
2.3	Adaptation Algorithms	30
2.3.1	LMS and normalized-LMS algorithms	31

2.3.2	Data-reusing LMS algorithms	34
2.3.3	RLS-type algorithms	40
2.4	Computer Simulations	42
2.4.1	Example 1: Misadjustment of the LMS algorithm	42
2.4.2	Example 2: Convergence trajectories	43
2.4.3	Example 3: Tracking performance	43
2.4.4	Example 4: Algorithm stability	46
2.5	Conclusion	47
	References	48
3	Conventional and Inverse QRD-RLS Algorithms	51
	José A. Apolinário Jr. and Maria D. Miranda	
3.1	The Least-Squares Problem and the QR Decomposition	51
3.2	The Givens Rotation Method	57
3.3	The Conventional QRD-RLS Algorithm	60
3.4	Initialization of the Triangularization Procedure	64
3.5	On the $Q_\theta(k)$ Matrix	66
3.5.1	The backward prediction problem	69
3.5.2	The forward prediction problem	71
3.5.3	Interpreting the elements of $Q_\theta(k)$ for a lower triangular Cholesky factor	74
3.5.4	Interpreting the elements of $Q_\theta(k)$ for an upper triangular Cholesky factor	75
3.6	The Inverse QRD-RLS Algorithm	76
3.7	Conclusion	77
	Appendix 1	79
	Appendix 2	80
	Appendix 3	81
	References	84
4	Fast QRD-RLS Algorithms	87
	José A. Apolinário Jr. and Paulo S. R. Diniz	
4.1	Introduction	87
4.2	Upper Triangularization Algorithms (Updating Forward Prediction Errors)	89
4.2.1	The FQR_POS_F algorithm	90
4.2.2	The FQR_PRI_F algorithm	92
4.3	Lower Triangularization Algorithms (Updating Backward Prediction Errors)	93
4.3.1	The FQR_POS_B algorithm	95
4.3.2	The FQR_PRI_B algorithm	98
4.4	The Order Recursive Versions of the Fast QRD Algorithms	100
4.5	Conclusion	104
	Appendix 1	105

Appendix 2	107
Appendix 3	111
References	113
5 QRD Least-Squares Lattice Algorithms	115
Jenq-Tay Yuan	
5.1 Fundamentals of QRD-LSL Algorithms	116
5.2 LSL Interpolator and LSL Predictor	118
5.2.1 LSL interpolator	119
5.2.2 Orthogonal bases for LSL interpolator	121
5.2.3 LSL predictor	122
5.3 SRF Givens Rotation with Feedback Mechanism	123
5.4 SRF QRD-LSL Algorithms	125
5.4.1 QRD based on interpolation	126
5.4.2 SRF QRD-LSL interpolation algorithm	129
5.4.3 SRF QRD-LSL prediction algorithm and SRF joint process estimation	136
5.5 SRF (QRD-LSL)-Based RLS Algorithm	139
5.6 Simulations	140
5.7 Conclusion	142
References	143
6 Multichannel Fast QRD-RLS Algorithms	147
António L. L. Ramos and Stefan Werner	
6.1 Introduction	147
6.2 Problem Formulation	149
6.2.1 Redefining the input vector	151
6.2.2 Input vector for sequential-type multichannel algorithms	152
6.2.3 Input vector for block-type multichannel algorithms	153
6.3 Sequential-Type MC-FQRD-RLS Algorithms	153
6.3.1 Triangularization of the information matrix	154
6.3.2 A priori and A posteriori versions	157
6.3.3 Alternative implementations	159
6.4 Block-Type MC-FQRD-RLS Algorithms	162
6.4.1 The backward and forward prediction problems	162
6.4.2 A priori and A posteriori versions	166
6.4.3 Alternative implementations	169
6.5 Order-Recursive MC-FQRD-RLS Algorithms	171
6.6 Application Example and Computational Complexity Issues	176
6.6.1 Application example	176
6.6.2 Computational complexity issues	178
6.7 Conclusion	179
References	179

7	Householder-Based RLS Algorithms	181
	Athanasios A. Rontogiannis and Sergios Theodoridis	
7.1	Householder Transforms	181
7.1.1	Hyperbolic Householder transforms	184
7.1.2	Row Householder transforms	184
7.2	The Householder RLS (HRLS) Algorithm	186
7.2.1	Applications	190
7.3	The Householder Block Exact QRD-RLS Algorithm	192
7.4	The Householder Block Exact Inverse QRD-RLS Algorithm	196
7.5	Sliding Window (SW) Householder Block Implementation	199
7.6	Conclusion	202
	References	202
8	Numerical Stability Properties	205
	Phillip Regalia and Richard Le Borne	
8.1	Introduction	205
8.2	Preliminaries	206
8.2.1	Conditioning, forward stability, and backward stability	208
8.3	The Conditioning of the Least-Squares Problem	210
8.3.1	The conditioning of the least-squares problem	211
8.3.2	Consistency, stability, and convergence	212
8.4	The Recursive QR Least-Squares Methods	214
8.4.1	Full QR decomposition adaptive algorithm	214
8.5	Fast QR Algorithms	220
8.5.1	Past input reconstruction	223
8.5.2	Reachable states in fast least-squares algorithms	227
8.5.3	QR decomposition lattice algorithm	229
8.6	Conclusion	231
	References	232
9	Finite and Infinite-Precision Properties of QRD-RLS Algorithms	235
	Paulo S. R. Diniz and Marcio G. Siqueira	
9.1	Introduction	235
9.2	Precision Analysis of the QR-Decomposition RLS Algorithm	236
9.2.1	Infinite-precision analysis	237
9.2.2	Stability analysis	242
9.2.3	Error propagation analysis in steady-state	244
9.2.4	Simulation results	255
9.3	Precision Analysis of the Fast QRD-Lattice Algorithm	256
9.3.1	Infinite-precision analysis	258
9.3.2	Finite-precision analysis	261
9.3.3	Simulation results	265
9.4	Conclusion	266
	References	266

10 On Pipelined Implementations of QRD-RLS Adaptive Filters	269
Jun Ma and Keshab K. Parhi	
10.1 QRD-RLS Systolic Architecture	270
10.2 The Annihilation-Reordering Look-Ahead Technique	273
10.2.1 Look-ahead through block processing	274
10.2.2 Look-ahead through iteration	276
10.2.3 Relationship with multiply-add look-ahead	277
10.2.4 Parallelism in annihilation-reordering look-ahead	279
10.2.5 Pipelined and block processing implementations	280
10.2.6 Invariance of bounded input and bounded output	283
10.3 Pipelined CORDIC-Based RLS Adaptive Filters	283
10.3.1 Pipelined QRD-RLS with implicit weight extraction	284
10.3.2 Stability analysis	286
10.3.3 Pipelined QRD-RLS with explicit weight extraction	288
10.4 Conclusion	291
Appendix	294
References	296
11 Weight Extraction of Fast QRD-RLS Algorithms	299
Stefan Werner and Mohammed Mobien	
11.1 FQRD-RLS Preliminaries	300
11.1.1 QR decomposition algorithms	300
11.1.2 FQR_POS_B algorithm	301
11.2 System Identification with FQRD-RLS	303
11.2.1 Weight extraction in the FQRD-RLS algorithm	304
11.2.2 Example	306
11.3 Burst-trained Equalizer with FQRD-RLS	308
11.3.1 Problem description	309
11.3.2 Equivalent-output filtering	309
11.3.3 Equivalent-output filtering with explicit weight extraction	311
11.3.4 Example	313
11.4 Active Noise Control and FQRD-RLS	314
11.4.1 Filtered-x RLS	315
11.4.2 Modified filtered-x FQRD-RLS	316
11.4.3 Example	319
11.5 Multichannel and Lattice Implementations	320
11.6 Conclusion	320
References	321
12 On Linearly Constrained QRD-Based Algorithms	323
Shiunn-Jang Chern	
12.1 Introduction	323
12.2 Optimal Linearly Constrained QRD-LS Filter	325
12.3 The Adaptive LC-IQRD-RLS Filtering Algorithm	327
12.4 The Adaptive GSC-IQRD-RLS Algorithm	331

12.5 Applications	335
12.5.1 Application 1: Adaptive LCMV filtering for spectrum estimation	335
12.5.2 Application 2: Adaptive LCMV antenna array beamformer	338
12.6 Conclusion	343
References	343
Index	347