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adaptive filter resulting in an output $y(n)$. The input is also sent through a delay to attain $d(n)$. As the error signal is converging to zero, the adaptive filter coefficients $w(n)$ are converging to the inverse of the unknown system $u(n)$. For this configuration, as for the system identification configuration, the error can theoretically go to zero.

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The adaptive filtering algorithms are essential in many statistical signal processing applications. Although the field of adaptive signal processing has been subject of research for over four decades, it was in the eighties that a major growth occurred in research and applications.

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Subband Adaptive Filtering Theory and Implementation Kong-Aik Lee Institute for Infocomm Research, Singapore Woon-Seng Gan Nanyang Technological University, Singapore Sen M. Kuo Northern Illinois University, USA A John Wiley and Sons, Ltd., Publication. This edition first published 2009

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Adaptive Filtering 2 • For a number of applications, adaptive IIR filters may have a computational and modelling advantage. Consider the inverse sys id: • Using adaptive FIR filter, the inverse has many weights: • Using adaptive IIR filter, the inverse may have only two weights: $s(k) \approx 0.5 y(k) \sum_{k=0}^{\infty} e(k)$ Filter $G(z) = d(k) x(k) H(z) = 10.5 + z^{-1}$ Adaptive Algorithm

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adaptive weights with superscript T denoting transpose, and. $e(t) = d(t) - w'y(t)$ is the filtered reference signal vector, where $c(t)$ is the impulse response of the cancellation path, * denotes convolution, and $z(t) = [z(t - N + 1) \dots z(t - 1) 1]^T$ is a vector comprising the N most recent reference samples.

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An adaptive filter is a system with a linear filter that has a transfer function controlled by variable parameters and a means to adjust those parameters according to an optimization algorithm. Because of the complexity of the optimization algorithms, almost all adaptive filters are digital filters.

Adaptive filter - Wikipedia

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