AFFINE PROJECTION ALGORITHMS: EVOLUTION TO SMART AND FAST ALGORITHMS AND APPLICATIONS

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ABSTRACT

Affine projection algorithm encompasses a family of configurable algorithms designed to improve the performance of other adaptive algorithms, mainly LMS based ones, especially when input data is highly correlated. The computational cost of the affine projection algorithm depends largely on the projection order, which in turn conditions the speed of convergence, thus high speed of convergence implies usually high computational cost. Some real-time applications (especially multichannel) using the affine projection algorithm can not be implemented in the existing general-purpose hardware, because of this several improvements of the affine projection algorithm have been proposed to make it more computationally efficient and more versatile in terms of performance. This paper outlines the evolution of the affine projection algorithm and its variants, in order to get an efficient and self-reconfigurable algorithm. Furthermore new improvements over the existing low cost and variable step size and projection order versions are proposed to give examples of the new generation of affine projection algorithms.

1. INTRODUCTION

Originally affine projection (AP) algorithms emerged to improve speed of convergence of gradient based algorithms when the input signals did not exhibit flat spectrum, since the speed of convergence of these algorithms decreased substantially in this cases [1].

A common feature that encompasses all AP algorithms is the filter update equation, which uses N (called projection order) vectors of the input signal instead of a single vector as the NLMS algorithm. Therefore, these algorithms could be understood as an extension of the algorithm NLMS, or more generally, as a minimization problem with constraints that can be expressed mathematically as follows.

Let (1) be the change of the L adaptive filter coefficients between successive algorithm iterations.

$$\Delta \mathbf{w}_L[n] = \mathbf{w}_L[n] - \mathbf{w}_L[n-1].$$
 (1)

To develop the algorithm the expression (2) has to be minimized under N constraints given by (3):

$$||\Delta \mathbf{w}_L[n]||^2 = \Delta \mathbf{w}_L^T[n]\Delta \mathbf{w}_L[n],$$
 (2)

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$$\mathbf{w}_{t}^{T}[n]\mathbf{x}_{t}[n-k] = d[n-k] \text{ para } k = 0, 1, ..., N-1.$$
 (3)

 $\mathbf{x}_{L}[n]$ is a vector that comprises the last L samples of the input vector and d[n] represent the desired signal as it is illustrated in Fig. 1.

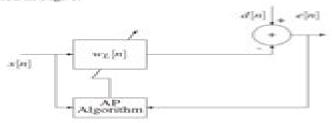


Figure 1: Adaptive scheme and signals involved using the affine projection algorithm.

The solution of the presented problem leads to the AP update equation given by

$$\mathbf{w}_{L}[n] = \mathbf{w}_{L}[n-1] + \mathbf{A}^{T}[n](\mathbf{A}[n]\mathbf{A}^{T}[n])^{-1}\mathbf{e}_{N}[n],$$
 (4)

where

$$A[a] = (\mathbf{x}_L[n], \mathbf{x}_L[n-1], ..., \mathbf{x}_L[n-N+1])^T,$$
 (5)

 $\mathbf{e}_N(n)$ is a vector of size $N \times 1$ given by

$$\mathbf{e}_N[n] = \mathbf{d}_N[n] - \mathbf{A}[n]\mathbf{w}_I[n-1], \quad (6)$$

and $d_N[w]$ represents the desired signal vector of size $N \times 1$

$$d\tilde{L}[n] = (d[n], d[n-1], ..., d[n-N+1]).$$
 (7)

Equation (4) can be expressed by a general form, see expression. (8), which includes the entire affine projection family.

$$\mathbf{w}_{L}[n] = \mathbf{w}_{L}[n-1-\alpha(N-1)] + \mu \mathbf{A}_{L}^{T}[n](\mathbf{A}_{T}[n]\mathbf{A}_{T}^{T}[n] + \delta \mathbf{I})^{-1}\mathbf{e}_{NT}[n]$$
(8)

with $\mathbf{e}_{Nt}[n] = \mathbf{d}_{Nt}[n] - \mathbf{A}_{t}\mathbf{w}_{t}[n-1-\alpha(N-1)].$

$$\mathbf{A}_{t}[n] = (\mathbf{x}_{L}[n], \mathbf{x}_{L}[n-\tau], ..., \mathbf{x}_{L}[n-(N-1)\tau])^{T}$$
 (9)

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Emanuele Frontoni

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Machine Learning Sergios Theodoridis, 2015-04-02 This tutorial text gives a unifying perspective on machine learning by covering both probabilistic and deterministic approaches which are based on optimization techniques together with the Bayesian inference approach whose essence lies in the use of a hierarchy of probabilistic models. The book presents the major machine learning methods as they have been developed in different disciplines such as statistics statistical and adaptive signal processing and computer science Focusing on the physical reasoning behind the mathematics all the various methods and techniques are explained in depth supported by examples and problems giving an invaluable resource to the student and researcher for understanding and applying machine learning concepts The book builds carefully from the basic classical methods to the most recent trends with chapters written to be as self contained as possible making the text suitable for different courses pattern recognition statistical adaptive signal processing statistical Bayesian learning as well as short courses on sparse modeling deep learning and probabilistic graphical models All major classical techniques Mean Least Squares regression and filtering Kalman filtering stochastic approximation and online learning Bayesian classification decision trees logistic regression and boosting methods The latest trends Sparsity convex analysis and optimization online distributed algorithms learning in RKH spaces Bayesian inference graphical and hidden Markov models particle filtering deep learning dictionary learning and latent variables modeling Case studies protein folding prediction optical character recognition text authorship identification fMRI data analysis change point detection hyperspectral image unmixing target localization channel equalization and echo cancellation show how the theory can be applied MATLAB code for all the main algorithms are available on an accompanying website enabling the reader to experiment with the code Behrouz Farhang-Boroujeny, 2013-04-02 This second edition of Adaptive Filters Theory and Applications has been updated throughout to reflect the latest developments in this field notably an increased coverage given to the practical applications of the theory to illustrate the much broader range of adaptive filters applications developed in recent years. The book offers an easy to understand approach to the theory and application of adaptive filters by clearly illustrating how the theory explained in the early chapters of the book is modified for the various applications discussed in detail in later chapters This integrated approach makes the book a valuable resource for graduate students and the inclusion of more advanced applications including antenna arrays and wireless communications makes it a suitable technical reference for engineers practitioners and researchers Key features Offers a thorough treatment of the theory of adaptive signal processing incorporating new material on transform domain frequency domain subband adaptive filters acoustic echo cancellation and active noise control Provides an in depth study of applications which now includes extensive coverage of OFDM MIMO and smart antennas Contains exercises and computer simulation problems at the end of each chapter Includes a new companion website hosting MATLAB simulation programs which complement the theoretical analyses enabling the reader to gain an in depth

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Emanuele Frontoni,2012-01-22 The use of vision in mobile robotics in one of the main goal of this thesis In particular novel appearance based approaches for image matching metric are introduced These approaches are applied to the problem of mobile robot localization Similarity measures between robot s views are used in probabilistic methods for robot pose estimation In this field of probabilistic localization active approach are proposed allowing the robot to faster and better localize All methods have been extensively tested using a real robot in an indoor environment Note the book is the publication of the PhD thesis discussed in Universit Politecnica delle Marche Ancona Italy in 2006 by Emanuele Frontoni

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both technical and review articles Advances in Low-Level Color Image Processing M. Emre Celebi, Bogdan Smolka, 2013-12-17 Color perception plays an important role in object recognition and scene understanding both for humans and intelligent vision systems Recent advances in digital color imaging and computer hardware technology have led to an explosion in the use of color images in a variety of applications including medical imaging content based image retrieval biometrics watermarking digital inpainting remote sensing visual quality inspection among many others As a result automated processing and analysis of color images has become an active area of research to which the large number of publications of the past two decades bears witness The multivariate nature of color image data presents new challenges for researchers and practitioners as the numerous methods developed for single channel images are often not directly applicable to multichannel ones The goal of this volume is to summarize the state of the art in the early stages of the color image processing pipeline Handbook of Linear Algebra Leslie Hogben, 2006-11-02 The Handbook of Linear Algebra provides comprehensive coverage of linear algebra concepts applications and computational software packages in an easy to use handbook format The esteemed international contributors guide you from the very elementary aspects of the subject to the frontiers of current research The book features an accessibl **Dissertation Abstracts International** .2002

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software to describe in detail several functions and parameter computations associated with analysis by synthesis linear prediction The book begins with a description of the basics of linear prediction followed by an overview of the FS 1016 CELP algorithm Subsequent chapters describe the various modules of the CELP algorithm in detail In each chapter an overall functional description of CELP modules is provided along with detailed illustrations of their MATLAB implementation Several code examples and plots are provided to highlight some of the key CELP concepts Link to MATLAB code found within the book Table of Contents Introduction to Linear Predictive Coding Autocorrelation Analysis and Linear Prediction Line Spectral Frequency Computation Spectral Distortion The Codebook Search The FS 1016 Decoder 'Fundamentals of Image, Audio, and Video Processing Using MATLAB®' and 'Fundamentals of Graphics Using MATLAB®' Ranjan Parekh, 2022-02-28 This discounted two book set contains BOTH Fundamentals of Image Audio and Video Processing Using MATLAB introduces the concepts and principles of media processing and its applications in pattern recognition by adopting a hands on approach using program implementations. The book covers the tools and techniques for reading modifying and writing image audio and video files using the data analysis and visualization tool MATLAB This is a perfect companion for graduate and post graduate students studying courses on image processing speech and language processing signal processing video object detection and tracking and related multimedia technologies with a focus on practical implementations using programming constructs and skill developments It will also appeal to researchers in the field of pattern recognition computer vision and content based retrieval and for students of MATLAB courses dealing with media processing statistical analysis and data visualization Fundamentals of Graphics Using MATLAB introduces fundamental concepts and principles of 2D and 3D graphics and is written for undergraduate and postgraduate students of computer science graphics multimedia and data science It demonstrates the use of MATLAB programming for solving problems related to graphics and discusses a variety of visualization tools to generate graphs and plots The book covers important concepts like transformation projection surface generation parametric representation curve fitting interpolation vector representation and texture mapping all of which can be used in a wide variety of educational and research fields Theoretical concepts are illustrated using a large number of practical examples and programming codes which can be used to visualize and verify the Feature Extraction and Image Processing Mark S. Nixon, Alberto S. Aguado, 2008 Essential reading for engineers results and students working in this cutting edge field Ideal module text and background reference for courses in image processing and computer vision Companion website includes worksheets links to free software Matlab files and new demonstrations Image processing and computer vision are currently hot topics with undergraduates and professionals alike Feature Extraction and Image Processing provides an essential guide to the implementation of image processing and computer vision techniques explaining techniques and fundamentals in a clear and concise manner Readers can develop working techniques with usable code provided throughout and working Matlab and Mathcad files on the web Focusing on feature extraction

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