

Contents

About the authors	xi
Preface	xiii
Acknowledgments	xv
List of symbols	xvii
List of abbreviations	xix
1 Introduction to adaptive filters	1
1.1 Adaptive filtering	1
1.2 Adaptive transversal filters	2
1.3 Performance surfaces	4
1.4 Adaptive algorithms	6
1.5 Spectral dynamic range and misadjustment	13
1.6 Applications of adaptive filters	15
1.6.1 Adaptive system identification	15
1.6.2 Adaptive prediction	23
1.6.3 Adaptive inverse modeling	25
1.6.4 Adaptive array processing	28
1.6.5 Summary of adaptive filtering applications	31
1.7 Transform-domain and subband adaptive filters	31
1.7.1 Transform-domain adaptive filters	31
1.7.2 Subband adaptive filters	38
1.8 Summary	39
References	39
2 Subband decomposition and multirate systems	41
2.1 Multirate systems	41
2.2 Filter banks	44
2.2.1 Input–output relation	46

2.2.2	Perfect reconstruction filter banks	47
2.2.3	Polyphase representation	48
2.3	Paraunitary filter banks	54
2.4	Block transforms	55
2.4.1	Filter bank as a block transform	55
2.5	Cosine-modulated filter banks	59
2.5.1	Design example	63
2.6	DFT filter banks	65
2.6.1	Design example	66
2.7	A note on cosine modulation	67
2.8	Summary	68
	References	69
3	Second-order characterization of multirate filter banks	73
3.1	Correlation-domain formulation	73
3.1.1	Critical decimation	77
3.2	Cross spectrum	79
3.2.1	Subband spectrum	82
3.3	Orthogonality at zero lag	85
3.3.1	Paraunitary condition	86
3.4	Case study: Subband orthogonality of cosine-modulated filter banks	89
3.4.1	Correlation-domain analysis	89
3.4.2	MATLAB simulations	92
3.5	Summary	96
	References	97
4	Subband adaptive filters	99
4.1	Subband adaptive filtering	99
4.1.1	Computational reduction	100
4.1.2	Spectral dynamic range	101
4.2	Subband adaptive filter structures	104
4.2.1	Open-loop structures	104
4.2.2	Closed-loop structures	104
4.3	Aliasing, band-edge effects and solutions	106
4.3.1	Aliasing and band-edge effects	107
4.3.2	Adaptive cross filters	108
4.3.3	Multiband-structured SAF	110
4.3.4	Closed-loop delayless structures	113
4.4	Delayless subband adaptive filters	114
4.4.1	Closed-loop configuration	114
4.4.2	Open-loop configuration	115
4.4.3	Weight transformation	116
4.4.4	Computational requirements	123
4.5	MATLAB examples	124
4.5.1	Aliasing and band-edge effects	125

4.5.2	Delayless alias-free SAFs	126
4.6	Summary	128
	References	129
5	Critically sampled and oversampled subband structures	133
5.1	Variants of critically sampled subband adaptive filters	133
5.1.1	SAF with the affine projection algorithm	134
5.1.2	SAF with variable step sizes	136
5.1.3	SAF with selective coefficient update	137
5.2	Oversampled and nonuniform subband adaptive filters	138
5.2.1	Oversampled subband adaptive filtering	138
5.2.2	Nonuniform subband adaptive filtering	140
5.3	Filter bank design	141
5.3.1	Generalized DFT filter banks	141
5.3.2	Single-sideband modulation filter banks	142
5.3.3	Filter design criteria for DFT filter banks	144
5.3.4	Quadrature mirror filter banks	149
5.3.5	Pseudo-quadrature mirror filter banks	153
5.3.6	Conjugate quadrature filter banks	155
5.4	Case study: Proportionate subband adaptive filtering	156
5.4.1	Multiband structure with proportionate adaptation	156
5.4.2	MATLAB simulations	157
5.5	Summary	161
	References	163
6	Multiband-structured subband adaptive filters	167
6.1	Multiband structure	167
6.1.1	Polyphase implementation	170
6.2	Multiband adaptation	173
6.2.1	Principle of minimal disturbance	173
6.2.2	Constrained subband updates	173
6.2.3	Computational complexity	175
6.3	Underdetermined least-squares solutions	177
6.3.1	NLMS equivalent	178
6.3.2	Projection interpretation	179
6.4	Stochastic interpretations	179
6.4.1	Stochastic approximation to Newton's method	179
6.4.2	Weighted MSE criterion	181
6.4.3	Decorrelating properties	186
6.5	Filter bank design issues	187
6.5.1	The diagonal assumption	187
6.5.2	Power complementary filter bank	187
6.5.3	The number of subbands	188
6.6	Delayless MSAF	189
6.6.1	Open-loop configuration	189

6.6.2	Closed-loop configuration	191
6.7	MATLAB examples	192
6.7.1	Convergence of the MSAF algorithm	193
6.7.2	Subband and time-domain constraints	195
6.8	Summary	198
	References	199
7	Stability and performance analysis	203
7.1	Algorithm, data model and assumptions	203
7.1.1	The MSAF algorithm	203
7.1.2	Linear data model	204
7.1.3	Paraunitary filter banks	206
7.2	Multiband MSE function	209
7.2.1	MSE functions	209
7.2.2	Excess MSE	210
7.3	Mean analysis	211
7.3.1	Projection interpretation	211
7.3.2	Mean behavior	213
7.4	Mean-square analysis	214
7.4.1	Energy conservation relation	214
7.4.2	Variance relation	216
7.4.3	Stability of the MSAF algorithm	216
7.4.4	Steady-state excess MSE	217
7.5	MATLAB examples	219
7.5.1	Mean of the projection matrix	219
7.5.2	Stability bounds	220
7.5.3	Steady-state excess MSE	222
7.6	Summary	223
	References	224
8	New research directions	227
8.1	Recent research on filter bank design	227
8.2	New SAF structures and algorithms	228
8.2.1	In-band aliasing cancellation	228
8.2.2	Adaptive algorithms for the SAF	230
8.2.3	Variable tap lengths for the SAF	230
8.3	Theoretical analysis	232
8.4	Applications of the SAF	232
8.5	Further research on a multiband-structured SAF	233
8.6	Concluding remarks	234
	References	235
Appendix A	Programming in MATLAB	241
A.1	MATLAB fundamentals	241
A.1.1	Starting MATLAB	241
A.1.2	Constructing and manipulating matrices	244
A.1.3	The colon operator	244

A.1.4	Data types	248
A.1.5	Working with strings	248
A.1.6	Cell arrays and structures	249
A.1.7	MATLAB scripting with M-files	251
A.1.8	Plotting in MATLAB	252
A.1.9	Other useful commands and tips	255
A.2	Signal processing toolbox	258
A.2.1	Quick fact about the signal processing toolbox	258
A.2.2	Signal processing tool	262
A.2.3	Window design and analysis tool	267
A.3	Filter design toolbox	268
A.3.1	Quick fact about the filter design toolbox	268
A.3.2	Filter design and analysis tool	269
A.3.3	MATLAB functions for adaptive filtering	270
A.3.4	A case study: adaptive noise cancellation	272
Appendix B	Using MATLAB for adaptive filtering and subband adaptive filtering	279
B.1	Digital signal processing	279
B.1.1	Discrete-time signals and systems	279
B.1.2	Signal representations in MATLAB	280
B.2	Filtering and adaptive filtering in MATLAB	282
B.2.1	FIR filtering	282
B.2.2	The LMS adaptive algorithm	284
B.2.3	Anatomy of the LMS code in MATLAB	285
B.3	Multirate and subband adaptive filtering	292
B.3.1	Implementation of multirate filter banks	292
B.3.2	Implementation of a subband adaptive filter	297
Appendix C	Summary of MATLAB scripts, functions, examples and demos	301
Appendix D	Complexity analysis of adaptive algorithms	307
Index		317

