

Problema

Filtros Digitais Adaptativos

Derivar as expressões do algoritmo LMS para os coeficientes do filtro digital adaptativo em modo de identificação com entrada x_k , saída \hat{e}_k , e função de sistema dada por:

$$T(z) = \hat{a}_0 + \sum_{i=1}^2 \frac{1 + \hat{a}_{i1}z^{-1} + \hat{a}_{i2}z^{-2}}{1 + \hat{b}_{i1}z^{-1} + \hat{b}_{i2}z^{-2}}$$

Prob. 8.2 GG8

$$T(z) = \hat{a}_0 + \frac{1 + \hat{a}_{11}z^{-1} + \hat{a}_{12}z^{-2}}{1 + \hat{b}_{11}z^{-1} + \hat{b}_{12}z^{-2}} + \frac{1 + \hat{a}_{21}z^{-1} + \hat{a}_{22}z^{-2}}{1 + \hat{b}_{21}z^{-1} + \hat{b}_{22}z^{-2}}$$

$$= \hat{a}_0 + S_1(z) + S_2(z)$$

$$y_k^2 = \underbrace{(x_k - \hat{x}_k)^2}_{y_k}$$

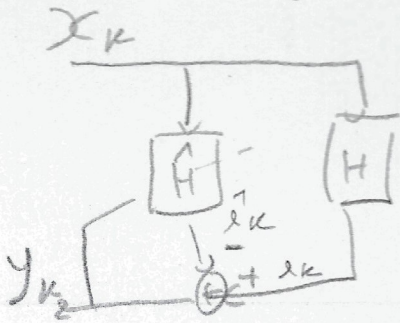
(1) LM s: $\hat{c}_i^{(k+1)} = \hat{c}_i^{(k)} + \underbrace{-\mu \frac{\partial y_k^2}{\partial \hat{c}_i}}_{\alpha_{c_i}^{(k)}}$, $\alpha_{c_i}^{(k)} = \frac{\partial \hat{c}_i^{(k)}}{\partial \hat{c}_i}$

$$\alpha_{c_i}^{(k)}(z) = \frac{\partial \hat{c}_i^{(k)}(z)}{\partial \hat{c}_i} = X(z) \frac{\partial T(z)}{\partial \hat{c}_i}$$

$$\alpha_{\hat{a}_0}^{(k)}(z) = X(z)$$

$$\alpha_{\hat{a}_{ij}}^{(k)}(z) = X(z) \frac{z^{-j}}{1 + \hat{b}_{i1}z^{-1} + \hat{b}_{i2}z^{-2}}$$

$$\alpha_{\hat{b}_{ij}}^{(k)}(z) = -X(z) S_i(z) \frac{z^{-j}}{1 + \hat{b}_{i1}z^{-1} + \hat{b}_{i2}z^{-2}}$$



$$\begin{aligned} y_k &= x_k - \hat{x}_k \\ \hat{c}_i^{(k)} &= \hat{H}(z) X(z) \end{aligned}$$

$$\begin{aligned} \hat{c}_i^{(k+1)} &= \hat{c}_i^{(k)} - \mu \frac{\partial y_k^2}{\partial \hat{c}_i} = \\ &= \hat{c}_i^{(k)} - 2\mu y_k \frac{\partial y_k}{\partial \hat{c}_i} = \\ &= \hat{c}_i^{(k)} + 2\mu y_k \left(\frac{\partial \hat{x}_k}{\partial \hat{c}_i} \right) \alpha_{\hat{c}_i}^{(k)} \end{aligned}$$