SGN-21006 Advanced Signal Processing
Implementation of RLS

Tasks

This exercise follows closely the tasks done last week. However, this time we implement the conventional RLS algorithm ourselves by finishing the code in RLS_alg.m. We then compare our result against Matlab's DSP toolbox. If your implementation is successful then the results from dsp.RLSFilter() and RLS_alg() should be identical when $\lambda = 1.0$.

1. Open RLS_alg.m and fill in the missing parts. See `http://www.cs.tut.fi/~tabus/course/AdvSP/21006Lect7.pdf` page 24.

2. Choose a proper δ (delta) value as an input parameter for RLS_alg(). See `http://www.cs.tut.fi/~tabus/course/AdvSP/21006Lect7.pdf` page 23. What is δ used for?