



$$z[n] = \mathbf{w}^H[n] \mathbf{x}[n], \quad \text{where} \quad \mathbf{w}[n] = \frac{\mathbf{R}^{-1}[n] \mathbf{a}}{\mathbf{a}^H \mathbf{R}^{-1}[n] \mathbf{a}} \quad \text{and} \quad \mathbf{R}[n] = E\{\mathbf{x}[n] \mathbf{x}^H[n]\}$$

3

Computing $z[n]$
O(M)

2

Computing $\mathbf{R}^{-1}[n] \mathbf{a}$
O(M³)

1

Estimate $\mathbf{R}[n]$
O(M²)