



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

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Computing $z[n]$
 $O(M)$

2

Solving $\mathbf{R}^{-1}[n] \mathbf{a}$
 $O(M^3) \rightarrow O(L^3)$

1

Estimate $\mathbf{R}[n]$
 $O(M^2) \rightarrow O(M^3)$