

To overcome this defect, the step size was no longer adjusted by the square of the error ($e^2(n)$), but by the correlation between the current error and the error of a previous moment $e(n-D)$, where D is a positive integer falling between the time-dependent radius of the input and that of the noise, after the error decreases to zero after a certain period. Since the autocorrelation of the noise drops to zero, the noise has much less impact on the step size, reducing the sensitivity of our algorithm to noise. The improved formula for variable step size can be expressed as:

$$\mu(n) = 1 - \exp(-\alpha e(n)e(n-D)) \quad (6)$$

Thus, our algorithm now relies on the correlation value of the error $e(n)e(n-D)$ to adjust the step size. This adjustment method fully considers convergence speed and steady-state error, and reduces the noise sensitivity of the algorithm with weak autocorrelation.

As mentioned before, the convergence condition of the LMS algorithm is $0 < \mu(n) < 1/\lambda_{\max}$, where λ_{\max} is the maximum eigenvalue of the input autocorrelation matrix. Thus, the range factor must be smaller than λ_{\max} : $\beta < 1/\lambda_{\max}$. Under this condition, the algorithm will eventually converge, and the step size will gradually decline and minimize after the convergence.

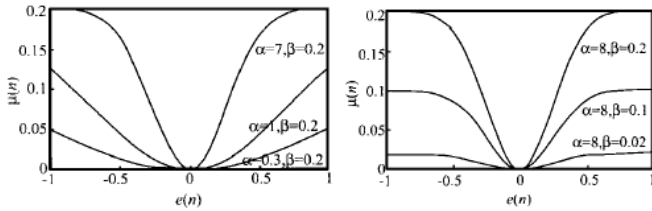


Figure 3. Relationship curves between step size and error of the improved LMS algorithm

Figure 3 presents the relationship curves between step size and error of the improved LMS algorithm at different shape factors and range factors. In the initial phase of convergence, the absolute value of the error was large, the step size was long and the algorithm converged rapidly. Once the algorithm reached the steady state, both the absolute value of the error and the step size were minimized.

It can be seen from Figure 3 that, when the initial error remained the same, the algorithm converged successfully with $\beta < 1/\lambda_{\max}$, and the convergence speed increased with the shape factor. Similarly, the convergence speed also increased with the range factor when the shape factor was constant. When the two factors were too large, however, the step size was very long at the convergence, despite the increase in convergence speed, resulting in a huge steady-state error.

Therefore, the shape factor and range factor should be selected to maximize the step size corresponding to the absolute value of the initial error, provided that the algorithm can still converge. In actual practice, the two factors should be optimized through experiments.

4. DISCUSSION

4.1 Advantages of step size setting

In our algorithm, the step size is no longer determined by the error in the current time, but by the correlation between the

current error and the error in a previous moment $e(n-D)$. This new method for step size setting has many advantages. For example, the autocorrelation error is usually close to the optimal value, making the adjusted step size suitable for application. Besides, the step size update will not be affected by irrelevant noise sequence. Due to the large initial adaptive error, the step size is long at the beginning. As the autocorrelation error approaches the optimal value (zero), the step size will stabilize at a small level. In the initial phase, the algorithm converges rapidly with the large step size; in the later phase, the tracking error can be minimized by the small step size. The step size becomes more accurate after considering the previous step sizes. Therefore, our algorithm can prevent the noise impacts more effectively than the traditional LMS algorithm [19-20].

4.2 Application in adaptive noise cancellation (ANC) system

In EPD systems, the received signals often contain many noises, which pushes up the bit error ratio. These signals should be denoised adaptively with the optimal filter. The optimal filter can be fixed or adaptive. A fixed filter needs to know the statistical properties of signals and noises, while the adaptive one requires no or little such knowledge.

The ANC system is responsible for enhancing the SNR through noise suppression or attenuation. The basic principle is to remove the noises from the noisy signals, in contrast to the desired output. The noise removal is known as noise cancellation, which relies on the correlation between the noisy signals and desired output. But the noises cannot be eliminated if the noisy signals are unrelated or weakly correlated. The residual noises will interfere with the filter and affect the adaptive algorithm.

Our algorithm provides a desirable way to solve this problem. The algorithm can distinguish between strong correlation noise and unrelated and weakly correlated noise. Here, the former is called additive noise signal n_0 and the latter, the noise signal v .

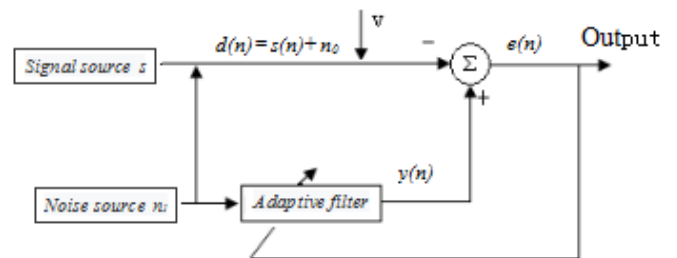


Figure 4. The ANC mechanism of our algorithm

The ANC mechanism of our algorithm is illustrated in Figure 4, where n_1 is the reference input. The main input contains the useful signal s to be extracted, the additive noise signal n_0 and the noise signal v . The useful signal is not correlated with the noise signal, the additive noise signal or the reference input; the additive noise signal is related to the reference input, but not to the noise signal. The useful signal, the noise signal, the additive noise signal and the reference input are all zero mean signals. Hence, the output of the ANC system can be expressed as:

$$e(n) = s(n) + n_0 + v - y(n) \quad (6)$$

Since useful signal is not correlated with the noise signal, the additive noise signal or the reference input, the mathematical expectation can be obtained by squaring both sides of equation (6):

$$E(e^2) = E[(s+v)^2] + E[(n_0 - y)^2] \quad (7)$$

The term $E[(s+v)^2]$ is not affected by the adjustment of filter parameters to minimize the $E(e^2)$. Thus, the minimum output energy can be described as:

$$E_{\min}(e^2) = E[(s+v)^2] + E_{\min}[(n_0 - y)^2] \quad (8)$$

The filter output y is the best estimate of the additive noise signal, for $E[(s+v)^2]$ is minimized at the minimal $E(e^2)$. As mentioned before, the error equals the difference between the output and desired output: $e(n)=d(n)-y(n)$. In ideal conditions, the output equals the additive noise signal, and the error equals the useful signals. Hence, the error will infinitely approximate the useful signal.

If the application environment contains heavy noises, the noise signal v will have a great impact on the performance of the LMS algorithm. In this case, the traditional LMS algorithm cannot reach the optimal solution but oscillate about it. In our algorithm, the step size is adjusted by the correlation between the current error and the error of a previous moment $e(n-D)$. In this way, our algorithm is no longer sensitive to noise while retaining the advantages of the traditional algorithm.

5. SIMULATION AND RESULTS ANALYSIS

To verify its noise cancellation effect, our algorithm was applied to a simulation with an eight-stage finite impulse response (FIR) filter. The reference input to the adaptive filter was represented by a random number $n_1=\text{randn}(N,1)$, and the useful signal was set to $s=\sin(2*\text{PI}*10*t)$. Thus, the desired output $d(n)$ is the sum of the useful signal and the reference input. The number of samples were set to 1,000 and the initial weight was set to zero.

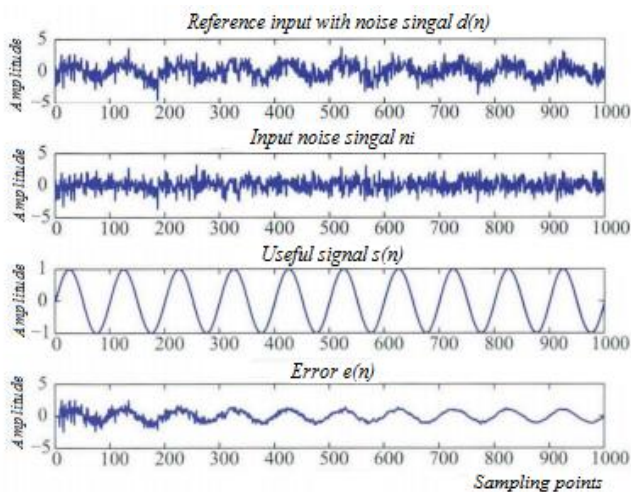


Figure 5. Input and output of the filter

The simulation results are shown in Figures 5~6. The output was compared with the noisy signal and the useful signal, revealing that our algorithm completely removed the noises

and restored the useful signal. Then, the discrete signals above were subjected to fast Fourier transform, producing their curves in the frequency domain (Figure 7). Obviously, our algorithm retained the useful signal and suppressed the frequency spectrum of the noises. In addition, our algorithm converged after fewer than 100 iterations, and controlled the steady-state error well. The simulation results show that our algorithm can converge rapidly with a good stability, and eliminate the noises in received signals.

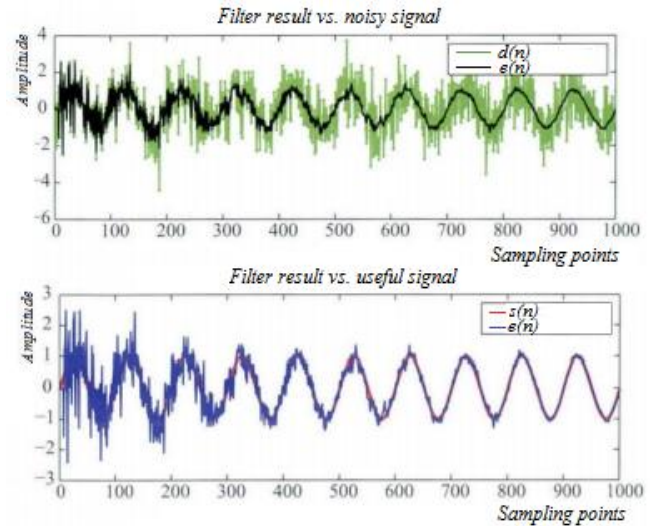


Figure 6. Filtering effect in time domain

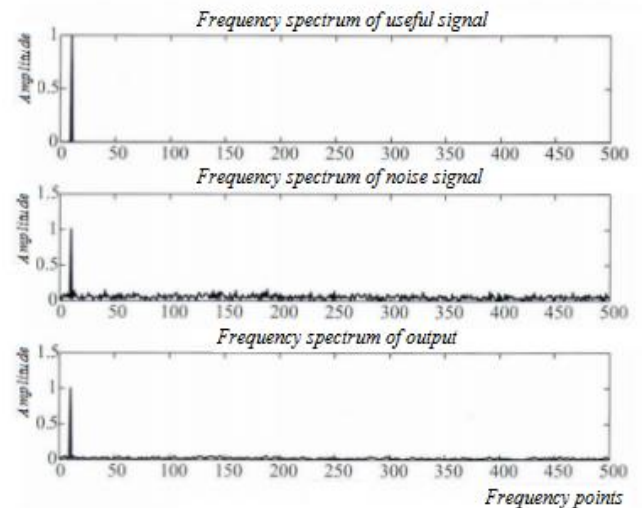


Figure 7. Filtering effect in frequency domain

6. CONCLUSIONS

This paper improves the traditional LMS algorithm with variable step size for adaptive filtering. Through the improvement, the step size is no longer adjusted by the square of the error ($e^2(n)$), but by the correlation between the current error and the error of a previous moment $e(n-D)$. In this way, the algorithm becomes less sensitive to the noise with weak autocorrelation, which is conducive to the adaptive filtering of noises. Our algorithm was verified through an ANC simulation. The results demonstrate the excellent steady-state performance and noise suppression effect of our algorithm.

Our algorithm solves the inherent contradiction of the LMS algorithm with fixed step size: the inability to achieve fast convergence, high tracking accuracy and small steady-state error at the same time. More importantly, our algorithm converges faster than the existing LMS algorithms with variable step size. The excellent performance is achieved with a simple structure and easy implementation steps. Therefore, our algorithm can be applied to many other fields of adaptive filtering, such as adaptive system identification and adaptive signal separation.

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