Sparsity-Aware Adaptive Algorithms Based on 
Alternating Optimization with Shrinkage

Rodrigo C. de Lamare and Raimundo Sampaio-Neto

Abstract

This letter proposes a novel sparsity-aware adaptive filtering scheme and algorithms based on an alternating optimization strategy with shrinkage. The proposed scheme employs a two-stage structure that consists of an alternating optimization of a diagonally-structured matrix that speeds up the convergence and an adaptive filter with a shrinkage function that forces the coefficients with small magnitudes to zero. We devise alternating optimization least-mean square (LMS) algorithms for the proposed scheme and analyze its mean-square error. Simulations for a system identification application show that the proposed scheme and algorithms outperform in convergence and tracking existing sparsity-aware algorithms.

Index Terms

Adaptive filters, iterative methods, sparse signal processing.

I. INTRODUCTION

In the last few years, there has been a growing interest in adaptive algorithms that can exploit the sparsity present in various signals and systems that arise in applications of adaptive signal processing [1]–[10]. The basic idea is to exploit prior knowledge about the sparsity present in the data that need to be processed for applications in system identification, communications, and array signal processing. Several algorithms based on the least-mean square (LMS) [1], [2] and the recursive least-squares (RLS) [3], [4], [5], [6] techniques have been reported in the literature along with different penalty or shrinkage functions. These penalty functions perform a regularization that attracts to zero the coefficients of the adaptive filter that are not associated with the weights of interest. With this objective in mind, several penalty functions that account for the sparsity of data signal have been considered, namely: an approximation of the $l_0$-norm [1], [6], the $l_1$-norm penalty [2], [5], and the log-sum penalty [2], [5], [8]. These algorithms solve problems with sparse features without relying on the computationally complex oracle algorithm, which requires an exhaustive search for the location of the non-zero coefficients of the system. However, the available algorithms in the literature also exhibit a performance degradation as compared to the oracle algorithm, which might affect the performance of some applications of adaptive algorithms.

Motivated by the limitation of existing sparse adaptive techniques, we propose a novel sparsity-aware adaptive filtering scheme and algorithms based on an alternating optimization strategy with shrinkage. The proposed scheme employs a two-stage structure that consists of an alternating optimization of a diagonally-structured matrix that accelerates the convergence and

Copyright (c) 2012 IEEE. Personal use of this material is permitted. Prof. R. C. de Lamare is with CETUC-PUC-Rio, 22453-900, Rio de Janeiro, Brazil, and with the Communications Research Group, Department of Electronics, University of York, York Y010 5DD, United Kingdom and Prof. R. Sampaio-Neto is with CETUC/PUC-RIO, 22453-900, Rio de Janeiro, Brazil. E-mails: rcdl500@york.ac.uk, raimundo@cetuc.puc-rio.br
an adaptive filter with a shrinkage function that attracts the coefficients with small magnitudes to zero. The diagonally-structure matrix aims to perform what the oracle algorithm does and helps to accelerate the convergence of the scheme and improve its steady-state performance. We devise sparsity-aware alternating optimization least-mean square (SA-ALT-LMS) algorithms for the proposed scheme and derive analytical formulas to predict their mean-square error (MSE) upon convergence. Simulations for a system identification application show that the proposed scheme and algorithms outperform in convergence and tracking the state-of-the-art sparsity-aware algorithms.

II. PROBLEM STATEMENT AND THE ORACLE ALGORITHM

In this section, we state the sparse system identification problem and describe the optimal strategy known as as the oracle algorithm, which knows the positions of the non-zero coefficients of the sparse system.

A. Sparse System Identification Problem

In the sparse system identification problem of interest, the system observes a complex-valued signal represented by an \( M \times 1 \) vector \( x[i] \) at time instant \( i \), performs filtering and obtains the output \( d[i] = w_o^H x[i] \), where \( w_o \) is an \( M \)-length finite-impulse-response (FIR) filter that represents the actual system. For system identification, an adaptive filter with \( M \) coefficients \( w[i] \) is employed in such a way that it observes \( x[i] \) and produces an estimate \( \hat{d}[i] = w^H[i] x[i] \). The system identification scheme then compares the output of the actual system \( d[i] \) and the adaptive filter \( \hat{d}[i] \), resulting in an error signal \( e[i] = d[i] + n[i] - \hat{d}[i] \), where \( n[i] \) is the measurement noise. In this context, the goal of an adaptive algorithm is to identify the system by minimizing the MSE defined by

\[
w_o = \arg \min_{w} E[|d[i] + n[i] - w^H[i] x[i]|^2] \tag{1}
\]

A key problem in electronic measurement systems which are modeled by sparse adaptive filters, where the number of non-zero coefficients \( K << M \), is that most adaptive algorithms do not exploit their sparse structure to obtain performance benefits and/or a computational complexity reduction. If an adaptive algorithm can identify and exploit the non-zero coefficients of the system to be identified, then it can obtain performance improvements and a reduction in the computational complexity.

B. The Oracle Algorithm

The optimal algorithm for processing sparse signals and systems is known as the oracle algorithm. It can identify the positions of the non-zero coefficients and fully exploit the sparsity of the system under consideration. In the context of sparse system identification and other linear filtering problems, we can state the oracle algorithm as

\[
\{P_{or}, w_{or}\} = \arg \min_{P, w} E[|d[i] + n[i] - w^H P x[i]|^2] \tag{2}
\]

where \( P_{or} \) is an \( M \times M \) diagonal matrix with the actual \( K \) positions of the non-zero coefficients. It turns out that the oracle algorithm requires an exhaustive search over all the possible \( K \) positions over \( M \) possibilities, which is an \( NP \)-hard problem with extremely high complexity if \( M \) is large. Moreover, the oracle algorithm also requires the computation of the optimal filter, which is a continuous optimization problem. For these reasons, it is fundamental to devise low-complexity algorithms that can cost-effectively process sparse signals.
III. PROPOSED ALTERNATING OPTIMIZATION WITH SHRINKAGE SCHEME

In this section, we present an adaptive filtering scheme that employs an alternating optimization strategy with shrinkage that exploits the sparsity in the identification of linear systems. Unlike existing methods, the proposed technique introduces two adaptive filters that are optimized in an alternating fashion, as illustrated in Fig. 1. The first adaptive filter \( p[i] \) with \( M \) coefficients is applied as a diagonal matrix \( P[i] = \text{diag}(p[i]) \) to \( x[i] \) and performs the role of the oracle algorithm, which was defined as \( P_{or} \) in the previous section. The second adaptive filter \( w[i] \) with \( M \) coefficients is responsible for the system identification. Both \( p[i] \) and \( w[i] \) employ \( l_1\)-norm shrinkage techniques to attract to zero the coefficients that have small magnitudes. The output of the proposed adaptive filtering scheme is given by

\[
\hat{d}[i] = W^*[i] P[i] x[i] = p^T[i] W^*[i] x[i] = x^T[i] P[i] w^*[i] = x^T[i] W^*[i] p[i]
\]

(3)

A. Adaptive Algorithms

In order to devise adaptive algorithms for this scheme, we need to cast an optimization problem with a cost function that depends on \( p[i], w[i] \) and a shrinkage function \( f(\cdot) \), where \( f(a) \) represents this function applied to a generic parameter vector \( a \) with \( M \) coefficients. Let us consider the following cost function

\[
C(p[i], w[i]) = E[|d[i] - \hat{d}[i]|^2] + \lambda f(p[i]) + \tau f(w[i]),
\]

(4)

where \( \lambda \) and \( \tau \) are the regularization terms. In order to derive an adaptive algorithm to minimize the cost function in (4) and perform system identification, we employ an alternating optimization strategy. We compute the instantaneous gradient of (4) with respect to \( p[i] \) and \( w[i] \) and devise LMS-type algorithms:
The ALT-LMS algorithm. The details are shown in Table II. The two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since

The two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since the two-step approach outperforms the single-step method since

We detail the computational complexity in terms of arithmetic operations of the proposed and some existing algorithms. Specifically, we consider the conventional LMS algorithm, sparsity-aware LMS (SA-LMS) algorithms, and the proposed SA-ALTLMS algorithm. The details are shown in Table III.

### IV. Mean-Square Error Analysis

In this section, we develop an MSE analysis of the proposed SA-ALTLMS algorithm and devise analytical expressions to describe the transient and steady-state performances. By defining the oracle vector $\mathbf{p}_o$ as the optimal filter and $\mathbf{w}$ as the oracle vector

| Function | Partial Derivative | $L_\alpha$ | Cost of Shrinkage | $C_s$ |
|----------|--------------------|-----------|------------------|------|
| $f(a) = |a|_1$ | $\frac{\partial f(a)}{\partial a} = \text{sgn}(a) = \text{sgn}(\Re(a)) + j\text{sgn}(\Im(a))$ | $\approx \text{sgn}(a_{\text{opt}})\text{sgn}(a_h^{\text{opt}})$ | $2M_{\text{ad}} + 4M_{\text{mult}} + 2M_{\text{div}}$ |
| $f(a) = \sum_{m=1}^M \log(1 + |a_m|/\epsilon)$ | $\frac{\partial f(a)}{\partial a_m} = \frac{\text{sgn}(\Re(a_m)) + \text{sgn}(\Im(a_m))}{1 + |a_m|_1}$ | $\approx \frac{\text{sgn}(a_{\text{opt}})}{1 + |a_{\text{opt}}|_1}$ | $4M_{\text{ad}} + 7M_{\text{mult}} + 3M_{\text{div}}$ |
| $f(a) = |a|_0$ | $\frac{\partial f(a)}{\partial a_m} = \begin{cases} \beta(\text{sgn}(\Re(a_m)) + j\text{sgn}(\Im(a_m))) & \text{if } |a_m| \leq 1/\beta \\ j\text{sgn}(\Im(a_m)) - \beta^2 a_m & \text{elsewhere} \end{cases}$ | $\approx \beta^2 \text{sgn}(a_{\text{opt}})\text{sgn}(a_h^{\text{opt}})$ | $3M_{\text{ad}} + 6M_{\text{mult}} + 2M_{\text{div}}$ |
| $\sum_{m=1}^M (1 - e^{-\beta |a_m|})$ | | | $-\beta^3 \text{sgn}(a_{\text{opt}}) a_h^{\text{opt}}$ |

| $p[i+1] = p[i] - \eta \lambda \frac{\partial C(p[i], w[i])}{\partial p^*[i]}$ | | | $+ \beta^3 a_{\text{opt}} a_h^{\text{opt}}$ |

where $e(w[i], p[i]) = d[i] - w^H[i]P[i]x[i]$ is the error signal and $\mu$ and $\eta$ are the step sizes of the LMS recursions, which are used in an alternating way. In Table I, different shrinkage functions are shown with their partial derivatives and other features. A key requirement of the proposed scheme is the initialization which results in the adjustment of $p[i]$ to shrink the coefficients corresponding to zero elements of the system and $w[i]$ to estimate the non-zero coefficients. Specifically, $p[i]$ is initialized as an all-one vector ($p[0] = 1$ or $P[0] = I$) and $w[i]$ is initialized as an all-zero vector ($w[0] = 0$). When $p[i]$ is fixed, the scheme is equivalent to a standard shrinkage algorithm. The two-step approach outperforms the single-step method since $P[i]$ strives to perform the role of the Oracle algorithm ($P_{\text{or}}$) by decreasing the values of its entries in the positions of the zero coefficients. This helps the recursion that adapts $w[i]$ to perform the estimation of the non-zero coefficients. This process is then alternated over the iterations, resulting in better performance. When $P_{\text{or}}$ is employed, $w[i]$ has the information about the actual positions of the zero coefficients.

### B. Computational Complexity

We detail the computational complexity in terms of arithmetic operations of the proposed and some existing algorithms. Specifically, we consider the conventional LMS algorithm, sparsity-aware LMS (SA-LMS) algorithms, and the proposed SA-ALTLMS algorithm. The details are shown in Table III.
The error signal can then be rewritten as
\[
e_w = w[i] - w_o \quad \text{and} \quad e_p = p[i] - p_o.
\] (7)

The error signal can then be rewritten as
\[
e(w[i], p[i]) = e_o - x^T[i](\text{diag}(e_p^T[i])e_o^*[i] + \text{diag}(e_p^T[i])w_o^* + \text{diag}(p_o^T)e_o^*[i]),
\] where \(e_o = e(w_o, p_o) = d[i] - x^T[i]\text{diag}(p_o)^T w_o^*\) is the error signal of the optimal sparse filter. The MSE is written as
\[
\text{MSE} = E||e(w[i], p[i])||^2
\]
\[
= E||e_o - x^T[i]\text{diag}(e_p^T[i])e_o^*[i] + \text{diag}(e_p^T[i])w_o^* + \text{diag}(p_o^T)e_o^*[i]||^2
\] (9)

Using the independence assumption between \(e_p[i], e_w[i]\) and \(x[i]\), we have:
\[
\text{MSE} = J_{\min} + E|x^H[i]\text{diag}(e_p^H)w_o[i]e_o^H[i]\text{diag}(e_p[i])x[i] + E|x^H[i]\text{diag}(e_p^H)w_o[i]w_o^H[i]\text{diag}(e_p[i])x[i] + E|x^H[i]\text{diag}(p_o^H)e_w[i]e_o^H[i]\text{diag}(p_o[i])x[i],
\] (10)

where \(J_{\min} = E||e(w_o, p_o)||^2\). The expectation of the scalar values that are functions of triple vector products can be rewritten \footnote{11} and the MSE expressed by
\[
\text{MSE} = J_{\min} + \text{tr}[R_{s}[K_w \odot K_p] + \text{tr}[R_{s}(R_{w_o} \odot K_p)] + \text{tr}[R_{s}(R_{w_o} \odot K_w)],
\] (11)

where \(\odot\) is the Hadamard product, \(R_s = E[x[i]x^H[i]]\), \(K_w = E[e_w[i]e_o^H[i]]\), \(K_p = E[e_p[i]e_o^H[i]]\), \(R_{w_o} = E[w_o w_o^H]\), and \(R_{w_o} = E[p_o p_o^H]\). Using \footnote{5} and \footnote{6} into \(K_p\) and \(K_w\), we obtain
\[
K_w[i + 1] = (I - \mu R_{p_p})K_w[i](I - \mu R_{p_p}) + \mu^2 R_{p_p} J^{(i)}_{\text{MSE}}(w_o) + \gamma^2 L_w,
\] (12)

\[
K_p[i + 1] = (I - \eta R_{w_p})K_p[i](I - \eta R_{w_p}) + \eta^2 R_{w_p} J^{(i)}_{\text{MSE}}(p_o) + \alpha^2 L_p,
\] (13)

where \(J^{(i)}_{\text{MSE}}(w_o) \triangleq E||e(w_o, p[i])||^2\) and \(J^{(i)}_{\text{MSE}}(p_o) \triangleq E||e(w[i], p_o)||^2\) appear in (12) and (13). The other quantities are
\(R_{w_p} = E[W[i]x[i]x^H[i]W^H[i]]\), \(L_w = E[f'(w[i])f'H[w[i]]\), \(R_{p_p} = E[P[i]x[i]x^H[i]P^H[i]]\), \(L_p = E[f'(p[i])f'H[p[i]]\) and \(f'(\cdot)\) is the partial derivative with respect to the variable of the argument. In Table I, we use the variable \(a\) that plays the

| Algorithm          | Computational Complexity |
|--------------------|--------------------------|
| LMS                | 2Mad + 2Mmult            |
| SA-LMS             | 2Mad + 2Mmult + 2C_s     |
| SA-ALT-LMS         | 5Mad + 7Mmult + 2C_s     |

\[ TABLE II \]

\[ COMPUTATIONAL COMPLEXITY OF ALGORITHMS \]

\[ Computational Complexity \]

\[ Algorithm \]

\[ LMS \]

\[ 2Mad + 2Mmult \]

\[ SA-LMS \]

\[ 2Mad + 2Mmult + 2C_s \]

\[ SA-ALT-LMS \]

\[ 5Mad + 7Mmult + 2C_s \]
Due to the structure of the above equations, the approximations and the quantities involved, we can decouple them into

\[ K_w[i + 1] = (I - \mu \Lambda_{px}[i])K_w[i] (I - \mu \Lambda_{px}[i]) \]
\[ + \mu^2 J_{\text{MSE}}^{(i)}(w_o) \Lambda_{px}[i] + \gamma^2 L_w[i] \]
\[ K_p[i + 1] = (I - \eta \Lambda_{wx}[i])K_p[i] (I - \eta \Lambda_{wx}[i]) \]
\[ + \eta^2 J_{\text{MSE}}^{(i)}(p_o) \Lambda_{wx}[i] + \alpha^2 L_p[i] \]

Due to the structure of the above equations, the approximations and the quantities involved, we can decouple them into

\[ K^n_w[i + 1] = (1 - \mu \lambda^n_{px}[i])K^n_w[i] (1 - \mu \lambda^n_{px}[i]) \]
\[ + \mu^2 J_{\text{MSE}}^{(i)}(w_o) \lambda^n_{px}[i] + \gamma^2 L^n_w[i] \]
\[ K^n_p[i + 1] = (1 - \eta \lambda^n_{wx}[i])K^n_p[i] (1 - \eta \lambda^n_{wx}[i]) \]
\[ + \eta^2 J_{\text{MSE}}^{(i)}(p_o) \lambda^n_{wx}[i] + \alpha^2 L^n_p[i] \]

where \( K^n_w[i] \) and \( K^n_p[i] \) are the \( n \)th elements of the main diagonals of \( K_w[i] \) and \( K_p[i] \), respectively. By taking \( \lim_{i \to \infty} K^n_w[i + 1] \) and \( \lim_{i \to \infty} K^n_p[i + 1] \), we obtain

\[ K^n_w = \frac{J(w_o)}{2(\mu - \lambda^n_{px})} + \frac{\gamma^2 L^n_w}{\mu^2 \lambda^n_{px}(2\mu - \lambda^n_{px})} \]
\[ K^n_p = \frac{J(p_o)}{2(\eta - \lambda^n_{wx})} + \frac{\alpha^2 L^n_p}{\eta^2 \lambda^n_{wx}(2\eta - \lambda^n_{wx})} \]

where \( J(w_o) = \lim_{i \to \infty} J_{\text{MSE}}^{(i)}(w_o) \) and \( J(p_o) = \lim_{i \to \infty} J_{\text{MSE}}^{(i)}(p_o) \). For stability, we must have \( |1 - \mu \lambda^n_{px}| < 1 \) and \( |1 - \eta \lambda^n_{wx}| < 1 \), which results in

\[ 0 < \mu < 2/\max_n \lambda^n_{px} \text{ and } 0 < \eta < 2/\max_n \lambda^n_{wx}, \]

where \( \lambda^n_{px} = \lim_{i \to \infty} \sigma_x^2 E[|p^n[i]|^2] \), \( \lambda^n_{wx} = \lim_{i \to \infty} \sigma_x^2 E[|w^n[i]|^2] \), with \( p^n[i] \) and \( w^n[i] \) being the \( n \)th elements of \( p[i] \) and \( w[i] \), respectively. The MSE is then given by

\[ \text{MSE} = J_{\text{min}} + \sigma_x^2 \sum_{n=1}^{M} K^n_p M^n_w \]
\[ + \sigma_x^2 \sum_{n=1}^{M} p^n_o |w^n_o|^2 K^n_p + \sigma_x^2 \sum_{n=1}^{M} p^n_o K^n_w, \]

where \( w^n_o \) and \( p^n_o \) are the elements of \( w_o \) and \( p_o \), respectively. This MSE analysis is valid for uncorrelated input data, whereas a model for correlated input data remains an open problem which is highly involved due to the triple products in \([11]\). However, the SA-ALT-LMS algorithms work very well for both correlated and uncorrelated input data.
V. Simulations

In this section, we assess the performance of the existing LMS, SA-LMS, and the proposed SA-ALT-LMS algorithms with different shrinkage functions. The shrinkage functions considered are the ones shown in Table II, which give rise to the SA-LMS with the $l_1$-norm [2], the SA-LMS with the log-sum penalty [2], [5], [8] and the $l_0$-norm [1], [6]. We consider system identification examples with both time-invariant and time-varying parameters in which there is a sparse system with a significant number of zeros to be identified. The input signal $x[i]$ and the noise $n[i]$ are drawn from independent and identically distributed complex Gaussian random variables with zero mean and variances $\sigma^2_{x}$ and $\sigma^2_{n}$, respectively, resulting in a signal-to-noise ratio (SNR) given by $\text{SNR} = \sigma^2_{x}/\sigma^2_{n}$. The filters are initialized as $p[0] = 1$ and $w[0] = 0$. In the first experiment, there are $N = 16$ coefficients in a time-invariant system, only $K = 2$ coefficients are non-zero when the algorithms start and the input signal is applied to a first-order auto-regressive filter which results in correlated samples obtained by $x_c[i] = 0.8 x_c[i - 1] + x[i]$ that are normalized. After 1000 iterations, the sparse system is suddenly changed to a system with $N = 16$ coefficients but in which $K = 4$ coefficients are non-zero. The positions of the non-zero coefficients are chosen randomly for each independent simulation trial. The curves are averaged over 200 independent trials and the parameters are optimized for each example. We consider the log-sum penalty [2], [5], [8] and the $l_0$-norm [1], [6] because they have shown the best performances.

![MSE performance against number of iterations for correlated input data. Parameters: SNR = 40dB, $\sigma^2_{x} = 1$, $\mu = 0.015$, $\eta = 0.012$, $\tau = 0.02$, $\lambda = 0.02$, $\epsilon = 10$, and $\beta = 10$.](image)

The results of the first experiment are shown in Fig. 2 where the existing LMS and SA-LMS algorithms are compared with
the proposed SA-ALT-LMS algorithm. The curves show that the MSE performance of the proposed SA-ALT-LMS algorithms is significantly superior to the existing LMS and SA-LMS algorithms for the identification of sparse system. The SA-ALT-LMS algorithms can approach the performance of the Oracle-LMS algorithm, which has full knowledge about the positions of the non-zero coefficients. A performance close to the Oracle-LMS algorithm was verified for various situations of interest including different values of SNR, degrees of sparsity (\(K\)) and for both small and large sparse systems (\(10 \leq N \leq 200\)).

![Graph](image_url)

**Fig. 3.** MSE performance against step size for \(\mu = \eta\). Parameters: SNR = 30 dB, \(\sigma_x^2 = 1\), \(\tau = 0.02\), \(\lambda = 0.02\), \(\epsilon = 10\), and \(\beta = 10\).

In a second experiment, we have assessed the validity of the MSE analysis and the formulas obtained to predict the MSE as indicated in [21] and in Table II for uncorrelated input data. In the evaluation of (18) and (19), we made the following approximations \(J(w_o) \approx J(p_o) \approx J_{\text{min}}, \lambda_{px}^\alpha \approx \sigma_x^2 p_o^\alpha\) and \(\lambda_{wx}^\alpha \approx \sigma_x^2 w_o^\alpha\). We have considered a scenario where the input signal and the observed noise are white Gaussian random sequences with variance of 1 and \(10^{-3}\), respectively, i.e., SNR = 30 dB. There are \(N = 32\) coefficients in a time-invariant system that are randomly generated and only \(K = 4\) coefficients are non-zero. The positions of the non-zero coefficients are again chosen randomly for each independent simulation trial. The curves are averaged over 200 independent trials and the algorithms operate for 1000 iterations in order to ensure their convergence. We have compared the simulated curves obtained with the SA-ALT-LMS strategy using the \(l_1\)-norm [2], the SA-LMS with the log-sum penalty [2], [5], [8] and the \(l_0\)-norm [1], [6]. The results in Fig. 3 indicate that there is a close match between the simulated and the analytical curves for the shrinkage functions employed, suggesting that the formulas obtained and the simplifications made are valid and resulted in accurate methods to predict the MSE performance of the proposed SA-ALT-LMS
VI. CONCLUSION

We have proposed a novel sparsity-aware adaptive filtering scheme and algorithms based on an alternating optimization strategy that is general and can operate with different shrinkage functions. We have devised alternating optimization LMS algorithms, termed as SA-ALT-LMS for the proposed scheme and developed an MSE analysis, which resulted in analytical formulas that can predict the performance of the SA-ALT-LMS algorithms. Simulations for a system identification application show that the proposed scheme and SA-ALT-LMS algorithms outperform existing sparsity-aware algorithms.
REFERENCES

[1] Y. Gu, J. Jin, and S. Mei, “$L_0$ Norm Constraint LMS Algorithm for Sparse System Identification,” IEEE Signal Processing Letters, vol. 16, pp. 774-777, 2009.

[2] Y. Chen, Y. Gu, and A. O. Hero, “Sparse LMS for system identification,” in Proc. of IEEE International Conference on Acoustics, Speech and Signal Processing, Apr. 19-24, 2009, pp. 3125-3128.

[3] B. Babadi, N. Kalouptsidis, and V. Tarokh, “SPARLS: The sparse RLS algorithm,” IEEE Transactions on Signal Processing, vol. 58, no. 8, pp. 4013-4025, 2010.

[4] D. Angelosante, J. A. Bazerque, and G. B. Giannakis, “Online adaptive estimation of sparse signals: Where RLS meets the $l_1$-norm,” IEEE Transactions on Signal Processing, vol. 58, no. 7, pp. 3436-3447, 2010.

[5] E. M. Eksioglu, “Sparsity regularized RLS adaptive filtering,” IET Signal Processing, vol.5, no.5, pp.480-487, August 2011.

[6] E. M. Eksioglu, A. I. Tunc, “RLS Algorithm With Convex Regularization,” IEEE Signal Processing Letters, vol.18, no.8, pp.470-473, Aug. 2011.

[7] N. Kalouptsidis, G. Mileounis, B. Babadi, and V. Tarokh, “Adaptive algorithms for sparse system identification,” Signal Processing, vol. 91, no. 8, pp. 1910-1919, Aug. 2011.

[8] E. J. Candes, M. Wakin, and S. Boyd, “Enhancing sparsity by reweighted 11 minimization,” Journal of Fourier Analysis and Applications, 2008.

[9] R. C. de Lamare and R. Sampaio-Neto, “Adaptive Reduced-Rank MMSE Filtering with Interpolated FIR Filters and Adaptive Interpolators”, IEEE Signal Processing Letters, vol. 12, no. 3, March, 2005.

[10] R. C. de Lamare and R. Sampaio-Neto, “Adaptive Reduced-Rank Processing Based on Joint and Iterative Interpolation, Decimation, and Filtering.” IEEE Transactions on Signal Processing, vol. 57, no. 7, July 2009, pp. 2503 - 2514.

[11] S. Haykin, *Adaptive Filter Theory*, 4th ed., Prentice- Hall, 2002.