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SPARLS: the sparse RLS algorithm. (English) Zbl 1392.94080

IEEE Trans. Signal Process. 58, No. 8, 4013-4025 (2010).

Editorial remark: No review copy delivered.

MSC:

[94A12](#) Signal theory (characterization, reconstruction, filtering, etc.)

[62J07](#) Ridge regression; shrinkage estimators (Lasso)

[62M09](#) Non-Markovian processes: estimation

Cited in **7** Documents

Full Text: [DOI](#)