

APPENDIX D

THE FUNCTION RLS

```
function h = rls(varargin)
%RLS Recursive least-squares FIR adaptive filter.
% H = ADAPTFILT.RLS(L,LAMBDA,INVCOV,COEFFS,STATES) constructs an FIR
% RLS adaptive filter H.
%
% L is the adaptive filter length (the number of coefficients or taps)
% and it must be a positive integer. L defaults to 10.
%
% LAMBDA is the RLS forgetting factor. This is a scalar and should lie
in the range (0, 1]. LAMBDA defaults to 1.
%
% INVCOV is the inverse of the input signal covariance matrix. This
% matrix should be initialized to a positive definite matrix.
%
% COEFFS vector of initial filter coefficients. It must be a length L
% vector. COEFFS defaults to length L vector of all zeros.
%
% STATES vector of initial filter States. It must be a length L-1
vector.
% STATES defaults to a length L-1 vector of all zeros.
%
%
% See also ADAPTFILT/ALGORITHMS.
%
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h = adaptfilt.rls;
construct(h,[0 5], 'Direct-Form FIR RLS Adaptive Filter', varargin{:});
```