



Figure 1: Exponential window RLS: (a) average tap-weight tracks for the RLS algorithm for different regularization parameters, (b) learning curves of the RLS algorithm for different regularization parameters, and (c) conversion factor associated with the RLS algorithm for the AR(2) prediction example. Note that presence of a bias in the average tap-weight tracks that is proportional to the regularization parameter δ for finite number of iterations. Also note the presence of a misadjustment in the learning curves of the RLS for a finite number of iterations. Results were obtained by averaging over 100 experiments.