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Fixed-Point Generalized Maximum Correntropy: Convergence
Analysis and Convex Combination Algorithms

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Highlights

- A fixed-point algorithm is proposed to estimation the maximum of generalized correntropy (termed FP-GMC).
- A sufficient condition is obtained for the convergence of the FP-GMC algorithm.
- The sliding-window method and recursive method are applied to the FP-GMC algorithm for online signal processing. And, call these online algorithms as SW-GMC and RGMC, respectively.
- A convex combination algorithm is proposed by adaptively combine two RGMC algorithms to improve the convergence rate of RGMC algorithm. And, call this combination algorithm as AC-RGMC.
- The convergence rate of the AC-RGMC has been further increased by a simple and efficient weight control scheme. And, call this control algorithm as AC-RGMC-C.

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