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Stochastic Behavior Analysis of the Gaussian KLMS Algorithm for a Correlated Input Signal

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**Highlights**

- It is proposed a new analytical model for the stochastic behavior of the Gaussian KLMS algorithm assuming correlated input vectors.
- A finite-order dynamic dictionary for the kernel functions is applied.
- It is provided a closed solution to the correlation matrix of the kernelized input to the adaptive filter.
- Simulation results validate the proposed model for both transient and steady-state periods.

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