

Contents

1	Introduction	1
1.1	Motivation and Background	1
1.2	Main Contributions	3
1.3	Thesis Structure	3
1.4	Nomenclature	4
2	Basic Concepts and Theory	7
2.1	Overview	7
2.2	Fundamental System Model	8
2.2.1	Network Model	9
2.2.2	Batch Processing Model	10
2.2.3	Sequential Processing Model	11
2.2.4	Application Scenario	12
2.2.5	General Objective	13
2.2.6	Performance Measures	13
2.3	Kernel Methods	14
2.3.1	Kernels as Inner Products in Feature Spaces	17
2.3.2	Reproducing Kernel Hilbert Space	18
2.3.3	Representer Theorem	24
2.3.4	Kernel-based Modeling	25
2.3.5	Dictionary Construction	27
2.3.6	Isomorphism of Finite-Dimensional Subspace and Parameter Space	30
2.4	Set Theoretic Adaptive Filtering in General Real Hilbert Space	31
2.4.1	Basic Projections	33
2.4.2	The Projections Onto Convex Sets (POCS) Method .	39
2.4.3	The Adaptive Projected Subgradient Method (APSM)	41
2.5	Consensus-based In-Network Processing	45
2.5.1	Consensus Averaging	47

2.5.2	Alternating Direction Method of Multipliers	53
2.6	Chapter Summary	57
3	Kernel-based Nonlinear Estimation	59
3.1	Overview	59
3.2	Kernel Least Squares Regression	60
3.2.1	System Model	60
3.2.2	Derivation	60
3.3	Kernel Adaptive Filtering	67
3.3.1	System Model	67
3.3.2	Adaptive Filtering for Linear Models	68
3.3.3	Kernel Adaptive Filtering for Nonlinear Models	70
3.3.4	KLMS Algorithm	73
3.3.5	KNLMS Algorithm	74
3.3.6	HYPASS Algorithm	76
3.3.7	Online Learning Performance	85
3.4	Multikernel Regression	86
3.4.1	Multikernel Model	89
3.4.2	Isomorphism of Multiple RKHSs and Parameter Space	90
3.4.3	Multikernel Least-Squares	92
3.4.4	Multikernel Adaptive Filters	93
3.4.5	Online Learning Performance	94
3.5	Chapter Summary	98
4	Kernel Least Squares for Distributed Nonlinear Estimation/Regression	101
4.1	Overview	101
4.2	Problem Formulation	102
4.3	Centralized Kernel Least-Squares	103
4.4	The KDiCE Algorithm	104
4.4.1	Derivation	104
4.4.2	Optimal Solution and Convergence	110
4.4.3	Illustration of Convergence Behavior	110
4.5	Centralized Multikernel Least-Squares	112
4.6	The MKDiCE Algorithm	113
4.6.1	Derivation	113
4.6.2	Optimal Solution and Convergence	115
4.6.3	Illustration of Convergence Behavior	115
4.7	Communication Overhead and Complexity	116
4.8	Performance Evaluation	118
4.8.1	Reconstruction by Single Kernel	118

4.8.2	Reconstruction by Multiple Kernels	121
4.9	Distributed Nonlinear Regression with Mobile Nodes	125
4.9.1	Adapted System Model	126
4.9.2	Voronoi Tessellation Strategy	126
4.9.3	The CVT-MKDiCE Algorithm	129
4.9.4	Performance Results	132
4.10	Chapter Summary	135
5	Kernel Adaptive Learning for Distributed Nonlinear Esti-	
	mation/Regression	137
5.1	Overview	137
5.2	Problem Formulation	138
5.3	Centralized CHYPASS	141
5.4	Diffusion-Based CHYPASS	143
5.4.1	Derivation	143
5.4.2	Theoretical Analysis	145
5.5	Further Distributed Kernel Adaptive Schemes	151
5.5.1	FATC-KLMS and D-MKLMS Algorithm	151
5.5.2	RFF-DKLMS Algorithm	152
5.6	Communication Overhead and Complexity	154
5.7	Performance Evaluation	156
5.7.1	Regression of Multiple Gaussian Functions	156
5.7.2	Reconstruction of Real Altitude Data	165
5.7.3	Tracking of Time-Varying Function	168
5.8	Hybrid Dictionary Approach for Mobile Node Network	171
5.8.1	System Model and Derivation	172
5.8.2	Performance Results	179
5.9	Chapter Summary	184
6	Summary	187
A	Mathematical Basics	191
A.1	Basics of Convex Analysis	191
A.1.1	Vector Spaces	191
A.1.2	Interior and Closure Point	193
A.1.3	Subsequence	193
A.1.4	Subgradient	194
A.2	Basics of Linear Algebra	194
A.2.1	Linear Span	194
A.2.2	Positive Semi-definite Matrix	195
A.2.3	Vector Norm, Matrix Norm and Inner Product	195
A.2.4	Condition Number	196

B Proofs and Derivations	197
B.1 Proof of Inner Product in RKHS	197
B.2 Projection onto Dictionary Subspace	198
B.3 Convergence Proof of KDiCE	199
B.4 Proof of Lemma 5.1	201
B.5 Proof of Theorem 5.1	202
B.6 Proof of Theorem 5.2	204
B.7 Proof of Theorem 5.3	204
B.8 Proof of Theorem 5.4	205
B.9 Proof of Theorem 5.5	205
 Acronyms	 209
 List of Symbols	 211
 Bibliography	 214