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often done using an adaptive filter. For statistically stationary inputs this solution is known as a Wiener filter.1 1.Simon Haykin, Adaptive Filter Theory, fourth edition, Prentice Hall, 2002. Wiener Filter +-en yn dn xn Desired Signal Observation MMSE Estimate of d[n] Error Signal Chapter 8

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PROBLEM 2.2. CHAPTER 2. c) The eigenvalues of the matrix R are roots of the characteristic equation: $(1 - \lambda)^2 - (0.5)^2 = 0$ That is, the two roots are $\lambda_1 = 0.5$

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S. Haykin, Adaptive Filter Theory, 4th Edition, Prentice Hall, 2002. S. Haykin and B. Kosko (ed.), Intelligent Signal Processing, IEEE Press, 2001 P. Yee and S. Haykin, Regularized Radial Basis Function Networks, Wiley, 2001 S. Haykin, Communication Systems, Fourth Edition, Wiley, 2001. S. Haykin (ed.), Unsupervised Adaptive Filtering, Vol.

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