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inputs this solution is known as a Wiener filter.1 1.Simon Haykin, Adaptive Filter Theory, fourth edition, Prentice Hall, 2002. Wiener Filter $y_n = d_n + v_n$ 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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1Simon Haykin, Adaptive Filter Theory, fourth edition, Prentice Hall, 2002 Adaptive Filter +-Signal1 + Signal2 Signal2 (or noise) $x_n[]$ $d_n[]$ C6x Code Examples ECE ... Adaptive Filter Theory (3rd Ed.)

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