

## Adaptive Filter Theory 4th Edition

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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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1.Simon Haykin, Adaptive Filter Theory, fourth edition, Prentice Hall, 2002. ... Chapter 9 • Adaptive Filters 9–14 ECE 5655/4655 Real-Time DSP † In this program the following system is implemented † Notice that signal2 is present at both inputs in the exact same

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