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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. 2 Wiener Filter +-en[] yn[] dn[] xn[] Desired Signal Observation MMSE Estimate of d[n] Error Signal Chapter 9

Adaptive Filters Chapter
PROBLEM 2.2. CHAPTER 2. c) The eigenvalues of the matrix R are roots of the characteristic equation: (1 - λ)2 - (0.5)2 = 0 That is, the two roots are λ1 = 0.5

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1Simon Haykin, Adaptive Filter Theory, fourth edition, Prentice Hall, 2002 Adaptive Filter +-Signal1 + Signal2 Signal2 (or noise) xn[] dn[] C6x Code Examples ECE ... Adaptive Filter Theory (3rd Ed.)

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