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Examines both the mathematical theory behind various linear adaptive filters with finite-duration impulse response and the elements of supervised neural networks. The fourth edition of this book has been updated and refined to stay current with the field.

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develop concepts in as unified and accessible a manner as possible.

Haykin, Adaptive Filter Theory, 5th Edition | Pearson

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. Σ Wiener Filter $+ - en[] yn[] dn[]$

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$x_n[n]$ 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: $(1 - \lambda)^2 - (0.5)^2 = 0$ That is, the two roots are $\lambda_1 = 0.5$

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1Simon Haykin,
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