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(1 2) (0:5)2 = 0 That is, the two roots are 1 = 0:5 and 2 = 1:5 The associated eigenvectors are defined by Rq = q For 1 = 0:5, we have 1 0:5 0:5 1 q 11 q 12 = 0:5 q 11 q 12 Expanded this becomes q 11 + 0:5q 12 = 0:5q 11 0:5q 11 + q 12 = 0:5q 12 Therefore, q 11 = q 12 Normalizing the eigenvector q 1 to unit length, we therefore have q 1 = 1 p ...

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Simon Haykin is a University Professor at McMaster University, Hamilton, Ontario, Canada. His research interests include nonlinear dynamics, neural networks and adaptive filters and their applications in radar and communications systems. Dr. Haykin is the editor for a series of books on "Adaptive and Learning Systems for Signal Processing ...

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