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of the textbook on Adaptive Filter Theory, as well related problems at the end of the chapter. 3.Erkan Baser for permitting us to reproduce his graduate student project in adaptive filter theory, 2013; the reproduction is verbatim, presented as an appendix at the end of the solution manual: The project entailed a revisit to the Adaptive ...

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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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