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Adaptive Filter Theory By Haykin

I have always wondered why many people have negative opinions about books by Simon Haykin, whether it is 'Communication Systems' or 'Adaptive Filter Theory'. Particularly, this book 'Adaptive Filter Theory', in my opinion, is one of the bestbooks on this subject. As Julius Kusuma correctly mentioned, this book is indeed an "adventure ride" into the field of Adaptive Filter Theory.

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Adaptive filters are usually associated with the broader topic of statistical signal processing. The operation of signal filtering by definition implies extracting something desired from a signal containing both desired and undesired components. With linear FIR and IIR filters the filter output is obtained as a linear function of the

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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