

Adaptive Filters Solution Manual

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The Solution Manual to accompany Adaptive

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PROBLEM 2.2. CHAPTER 2. c) The eigenvalues of the matrix R are roots of the characteristic equation: $(1 - \lambda)(0.5 - \lambda)^2 = 0$ That is, the two roots are $\lambda_1 = 0.5$ and $\lambda_2 = 1$. The associated eigenvectors are defined by

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