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ADAPTIVE FILTERS

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Edition, Prentice Hall, 2002. S. Haykin
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Haykin, Communication Systems, Fourth Edition, Wiley, 2001. S. Haykin (ed.), Unsupervised Adaptive Filtering, Vol. I and II, Wiley, 2000 S. Haykin, Neural Networks: A Comprehensive Foundation, 2nd Edition, Prentice-Hall, 1999.

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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 $+e_n[n]$ $y_n[n]$ $d_n[n]$ $x_n[n]$
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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1 Simon Haykin, Adaptive Filter Theory, fourth edition, Prentice Hall, 2002
Adaptive Filter $+Signal_1 + Signal_2$
Signal₂ (or noise) $x_n[n]$ $d_n[n]$ C6x Code
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Adaptive Signal Processing: Next-Generation Solutions, Tulay Adali and Simon Haykin, Wiley-India edition, 2010.
Adaptive Filter Theory, Simon Haykin, fourth edition, Pearson India, 2002.
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