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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. Course requirements and grading

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a great book for adaptive filters. I like the fact that a large part of the book is appendices that review the math. Anyone can understand Hykin's explanations. The only thing missing the the neural net stuff that was in the 4th edition.

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Simon Haykin, Adaptive Filter Theory, Prentice Hall .References [1] Simon Haykin, Adaptive Filter Theory, Prentice Hall, 1996 (3rd Ed.), 2001 (4th Ed.).. [2] Steven M. Kay, Fundamentals of Statistical Signal Processing .Adaptive Filter Theory 5th edition (9780132671453) .Buy Adaptive Filter Theory 5th edition (9780132671453) by Simon Haykin for ...

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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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