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1.Simon Haykin, Adaptive Filter Theory, fourth edition, Prentice Hall, 2002. ...

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† In this program the following system is implemented † Notice that signal2 is present at both inputs in the exact same

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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 $\lambda = 1 \pm 0.5$

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curves of the LMS algorithm
applied to the adaptive ...

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