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Problem Solutions Problem 4.3.1 (calculation of the minimum error) We begin this problem by recalling that the optimum filter weights  $w_0$  are given by  $w_0 = R^{-1} p_{dx}$ . (1) Here  $R_x$  is the

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autocorrelation of the process  $x(n)$  and  $p_{dx}$  is the cross-correlation vector between  $d(n)$  and  $x(n)$ . We also recall the quadratic cost  $J(w)$  we sought to ...

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