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As Julius Kusuma correctly mentioned, this book is indeed an "adventure ride" into the field of Adaptive Filter Theory. I discovered this book when I was doing a class project on Self-Orthogonalizing algorithms for Adaptive Beamforming

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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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