

ENEL 671 Adaptive Signal Processing

Assignment 2

Pouyan KESHAVARZIAN

October 14, 2016

$$R = \begin{bmatrix} 2 & 1 & 0.75 & 0.5 & 0.25 \\ 1 & 2 & 1 & 0.75 & 0.5 \\ 0.75 & 1 & 2 & 1 & 0.75 \\ 0.5 & 0.75 & 1 & 2 & 1 \\ 0.25 & 0.5 & 0.75 & 1 & 2 \end{bmatrix}$$