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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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1. S. Haykin, Adaptive Filter Theory, 5th Edition, Prentice Hall, 2013. 2. S. Haykin, Digital Communication Systems, John Wiley and Sons, 2013.

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S. Haykin, J. Litva, and T. Shepherd (editors), "Radar Array Processing", Springer-Verlag, 1992. S. Haykin, "Adaptive Filter Theory", Second Edition, Prentice Hall, 1991. S. Haykin (editor), "Advances in Spectrum Estimation and Array Processing". Volumes I and II, Prentice-Hall, 1991.

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