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Cancellation As Fast As Possible Understanding Kalman Filters,
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 $p_k = a + j b$ We may then write $f = w_k p_k^*$ $(?k) = (x+ j y) (a ? j b)$

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$= (ax + by) + j (ay - bx)$ Letting where $f = u + j v$ $u = ax + by$ $v = ay - bx$.

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Er. Prof. Simon Haykin is Professor of Electrical Engineering; noted for his pioneering work in Adaptive Signal Processing with emphasis on applications to Radar Engineering and Telecom Technology. He is currently Distinguished University Professor at McMaster University in Hamilton, Ontario, Canada. He received BSc; Ph.D., and DSc., degrees-all in Electrical Engineering from

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