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de finewR(l)as. $w_R(l) = \frac{1}{N} \text{ for } l = 0, 1, \dots, N-1$ elsewhere Then the mean is equivalent to !

$R = \sum_{l=0}^{N-1} w_R(l) r_x(l) e^{-j\omega l}$ which is the DTFT of the product of two signals.

Multiplication in the time domain is convolution in the frequency domain, therefore $E\{R^* \}$.

for Statistical and Adaptive Signal Processing

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- Solution Manual 78 5.4 For $x(n) =$

$y(n)w(n)$ where $y(n)$ is $y(n) = \cos(2\pi f_1 n) +$

$\cos(2\pi f_2 n)$ and $w(n)$ is either a

rectangular, Hamming, or Blackman

window, the goal is to determine the

smallest window length that will allow the

two frequencies to be separable in the $|X$

$(e^{j\omega})|^2$ plots.

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Statistical Digital Signal Processing and Modeling. Wiley. ISBN

978-0-471-59431-4. Haykin, Simon

(2002). Adaptive Filter Theory. Prentice

Hall. ISBN 978-0-13-048434-5. Widrow, Bernard; Stearns, Samuel D. (1985).

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