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often done using an adaptive filter. For statistically stationary inputs this solution is known as a Wiener filter.¹ 1.Simon Haykin, Adaptive Filter Theory, fourth edition, Prentice Hall, 2002. Wiener Filter y_n d_n x_n Desired Signal Observation MMSE Estimate of $d[n]$ Error Signal Chapter 8

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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 (First-Class Honours); Ph.D., and

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