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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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We may then write $f = w_k p^*(k) = (x + j y) (a - j b) = (ax + by) + j (ay - bx)$

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

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