

Problem set 4

Problem 4(a):

Eigen value spread is given by :221.779454

Filter order is :5

Mue value is μ : 0.05

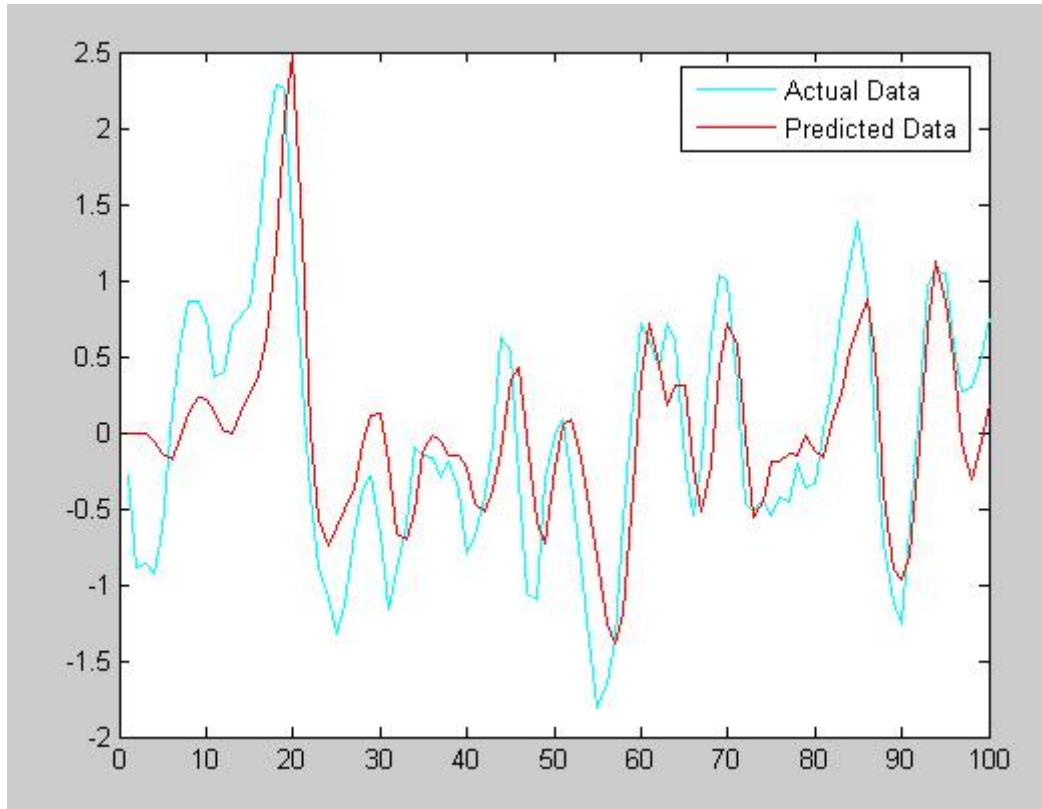


Fig 1. plot of actual data versus predicted data.

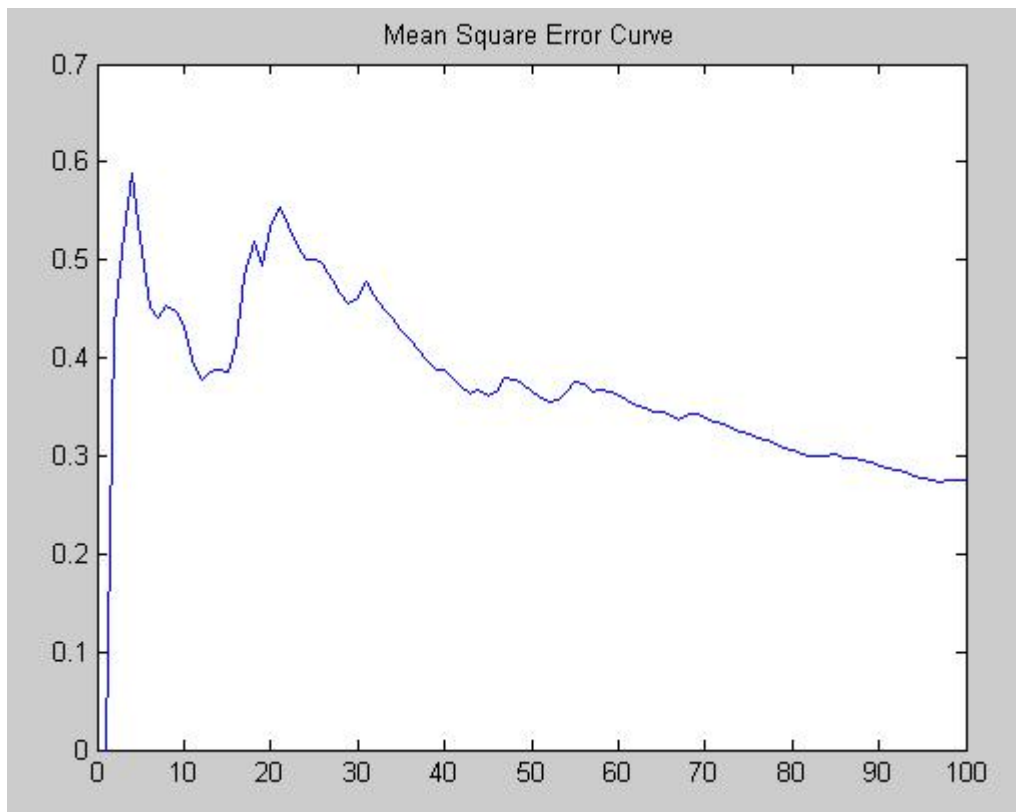


Fig 2 .plot of mean square error (learning curve).