

Let $\mathbf{x} = (x[-M] \dots x[M])^T$
 $\mathbf{y} = (y[-M] \dots y[M])^T$ so that

$$[E\mathbf{y}]_{ij} = E(y[i]y[j]) \quad i, j = -M, \dots, 0, \dots, M$$

$$= r_{yy}(i-j)$$

$$\Rightarrow \sum_{j=-M}^M r_{xx}(i-j) \hat{S}(j) = \sum_{j=-M}^M r_{yy}(i-j) x(j)$$

for $i = -M, \dots, M$

As $M \rightarrow \infty \Rightarrow$

$$\sum_{j=-\infty}^{\infty} r_{xx}(i-j) \hat{S}(j) = \sum_{j=-\infty}^{\infty} r_{yy}(i-j) x(j)$$

$-\infty < i < \infty$

or $r_{xx}(n) \star \hat{S}(n) = r_{yy}(n) \star x(n)$
 Taking Fourier transform

$$P_{xx}(f) \hat{S}(f) = P_{yy}(f) X(f)$$

$$\Rightarrow H(f) = \frac{P_{yy}(f)}{P_{xx}(f)} = \frac{P_{yy}(f)}{P_{yy}(f) + \sigma^2}$$

We see filter amplifies high SNR regions
 and attenuates low SNR regions since

$$H(f) = \frac{\eta(f)}{\eta(f) + 1} \quad \text{where } \eta(f) = \frac{P_{yy}(f)}{\sigma^2}$$

If $\eta(f) \gg 1$ (high SNR), $H(f) \approx 1$

If $\eta(f) \ll 1$ (low SNR), $H(f) \approx 0$.

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John T. Tanacredi, John Loret



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