

$$13) \quad \hat{\underline{\theta}} = (\underline{H}^T \underline{H})^{-1} \underline{H}^T \underline{x}$$

$$\text{where } \underline{H} = \begin{bmatrix} 1 & 0 \\ \vdots & \vdots \\ 1 & N-1 \end{bmatrix}$$

$$\underline{H}^T \underline{H} = \begin{bmatrix} N & \sum_n 1 \\ \sum_n 1 & \sum_n n^2 \end{bmatrix} = \begin{bmatrix} N & N(N-1)/2 \\ N(N-1)/2 & \frac{N(N-1)(2N-1)}{6} \end{bmatrix}$$

using (3.22)

$$(\underline{H}^T \underline{H})^{-1} = \frac{\begin{bmatrix} \frac{N(N-1)(2N-1)}{6} & -\frac{N(N-1)}{2} \\ -\frac{N(N-1)}{2} & N \end{bmatrix}}{\frac{N^2(N-1)(2N-1)}{6} - \frac{N^2(N-1)^2}{4}}$$

$$\hat{\underline{\theta}} = \begin{bmatrix} \frac{2(2N-1)}{N(N+1)} & \frac{-6}{N(N+1)} \\ \frac{-6}{N(N+1)} & \frac{12}{N(N^2-1)} \end{bmatrix} \begin{bmatrix} \sum_n x(n) \\ \sum_n n x(n) \end{bmatrix}$$

which produces (8.23).

$$14) \quad \underline{\hat{x}}_{k+1} \perp \{ \underline{x}_1, \underline{x}_2, \dots, \underline{x}_k \}$$

$$\text{Let } \underline{p}_k = \underline{H}_k (\underline{H}_k^T \underline{H}_k)^{-1} \underline{H}_k^T$$

$$\text{where } \underline{H}_k = [\underline{x}_1 \dots \underline{x}_k]$$

$$\text{Then, } \underline{\hat{x}}_{k+1} = \underline{x}_{k+1} - \underline{p}_k \underline{x}_{k+1} \quad (\text{see Fig 8.8})$$

$$= \underline{p}_k^\perp \underline{x}_{k+1}$$

# Solution Manual To Estimation Kay

**United States. Congress. House.  
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