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Ation Furnishes The Reader With Further Insigh Tin To The Statistical Constructs Within The Lter. The Purp Ose Of Ltering Is To Extract The Required Information From A Signal, Ignoring Ev ... 
$$\mathbf{K} = \frac{2(\mathbf{H}\mathbf{P}\mathbf{0}\mathbf{K})}{\mathbf{T} + 2\mathbf{K}\mathbf{H}\mathbf{R}} \quad (11.25)$$
 Setting To Zero And Re-arranging Giv Es; 
$$136 \quad (\mathbf{H}\mathbf{P}\mathbf{0}\mathbf{K})\mathbf{T} = \mathbf{K}\mathbf{H}\mathbf{T}$$
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