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Manual 78 5.4 For  $x(n) =$   
 $y(n)w(n)$  where  $y(n)$  is  $y(n)$   
 $= \cos \omega_1 n + \cos(\omega_2 n + \varphi)$   
and  $w(n)$  is either a  
rectangular, Hamming, or  
Blackman window, the goal is



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to determine the smallest window length that will allow the two frequencies to be separable in the  $|X(e^{j\omega})|^2$  plots.

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frequency domain by  
substituting  $z = e^{-j\omega}$  result

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in the spectrum as follows

$$|A_2(\omega)|^2 = 1 + (p_1 + p_2)^2 + (p_1 p_2)^2 + 2(p_1 + p_2)(1 + p_1 p_2) \cos \omega + 2(p_1 p_2) \cos 2\omega.$$

The denominator of the spectrum of an AP(1) model is

$$|A_1(\omega)|^2 = 1 + p_2 + 2p_1 \cos \omega.$$

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Processing, Detection, Louis Kay  
Scharf, 1991. Prerequisites

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is buried in noise.

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