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6 Statistical and Adaptive Signal Processing - Solution Manual Then]  $H(e^{j\omega}) = \arctan \frac{\sin \omega}{\cos \omega - 1/p}$

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Clearly,  $H(e^{j\omega})$  decreases from  $H(e^{j0}) = \pi$  to  $H(e^{j2\pi}) = -\pi$ . To show that it decreases mono-tonically, consider  $\frac{d}{d\omega} H(e^{j\omega}) = \frac{d}{d\omega} \arctan \frac{\sin \omega}{\cos \omega - p} = \frac{\cos \omega - p}{\cos^2 \omega - p^2} - \frac{\sin \omega}{\cos^2 \omega - p^2} \cdot \frac{-\sin \omega}{\cos^2 \omega - p^2} = \frac{\cos^2 \omega - p^2 - \sin^2 \omega}{(\cos^2 \omega - p^2)^2} = \frac{-2 \cos \omega \sin \omega}{(\cos^2 \omega - p^2)^2}$  which is negative for  $|p| < 1$ . This proves that

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