

$$\underline{y}_n = x_n - a_1 y_{n-1} - \dots - a_6 y_{n-6}$$

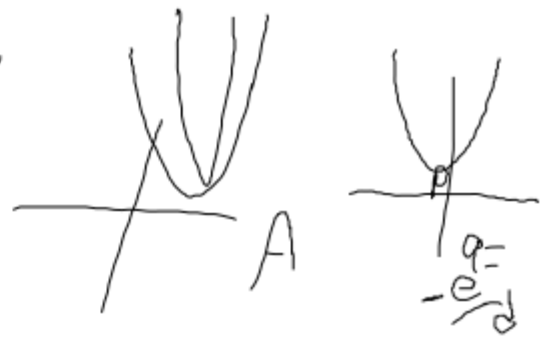
$$x_n = y_n + a_1 y_{n-1} + \dots + a_6 y_{n-6}$$

$$N \quad x_{1i} \dots x_{Ni} \quad y_i$$



$$y_i \approx a_1 z_{1i} + \dots + a_K z_{Ki}$$

$$\min \sum_i (y_i - A z_i)^2$$



$$\sum (y_i - a z_i)^2$$

$$a^2 \sum z_i^2 + 2a \sum y_i z_i + \dots$$

$$a^2 + 2 \frac{\sum y_i z_i}{\sum z_i^2} + \dots$$

$$da^2 + 2ea + f \quad \frac{-e}{d}$$

$$\left(a + \frac{\sum y_i z_i}{\sum z_i^2} \right)^2 + \dots$$

$$a = - \frac{\sum y_i z_i}{\sum z_i^2}$$