$$\hat{z}_{t+1}$$

$$P_{\gamma}(\cdot)$$

$$z_{t-k}$$

$$E_{\theta}(\cdot)$$

$$E_{\theta}(\cdot)$$

$$\mathcal{L} = \frac{1}{n} \sum_{i=1}^{n} (z_{t+1} - \hat{z}_{t+1})^{2}$$

$$-\frac{1}{2} \sum (1 + \ln(\sigma_{z}^{2}) - \mu_{z}^{2} - \sigma_{z}^{2})$$

$$E_{\theta}(\cdot)$$

$$E_{\theta}(\cdot)$$