

barycenter linear predictor $\hat{v}(t_i) = \langle v \rangle_n^\bullet + \hat{a}_n (t_i - \langle t \rangle_n^\bullet)$

\hat{a}_n is estimated from buffered data sample (past measures over N^\bullet cycles including current sample) according to the least squares fitting method (i.e. by minimizing the sum of squared residuals) $\hat{v}_n = \langle v \rangle_n^\bullet$ is already the value minimizing the error

$$Q(\hat{v}_n, \hat{a}_n) = \sum_i e_i^2 = \sum_{i=n}^{n-N^\bullet+1} [v_i - \hat{v}(t_i)]^2 = \sum_{i=n}^{n-N^\bullet+1} [v_i - \langle v \rangle_n^\bullet - \hat{a}_n(t_i - \langle t \rangle_n^\bullet)]^2$$

by setting the derivative to zero we obtain:

$$\frac{\partial Q(\hat{v}_n, \hat{a}_n)}{\partial \hat{a}_n} = \sum_{i=n}^{n-N^\bullet+1} -2[v_i - \langle v \rangle_n^\bullet - \hat{a}_n(t_i - \langle t \rangle_n^\bullet)](t_i - \langle t \rangle_n^\bullet) = 0$$

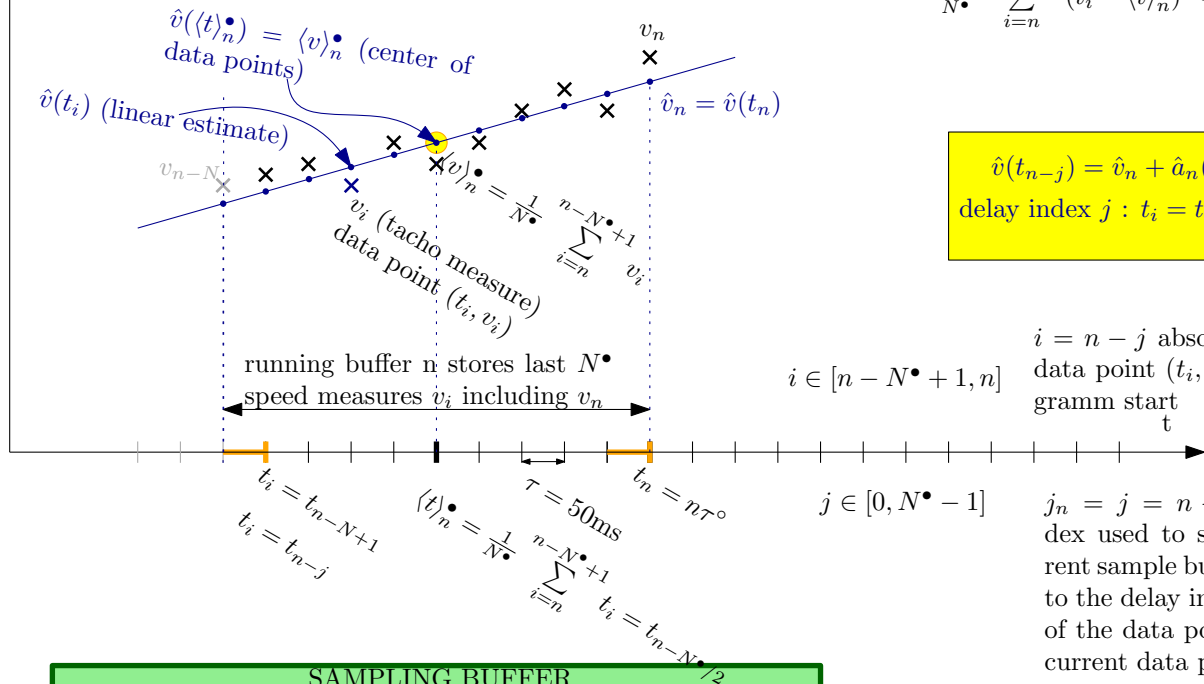
$$\sum_{i=n}^{n-N^\bullet+1} (v_i - \langle v \rangle_n^\bullet)(t_i - \langle t \rangle_n^\bullet) = \hat{a}_n \sum_{i=n}^{n-N^\bullet+1} (t_i - \langle t \rangle_n^\bullet)^2$$

$$\hat{a}_n = \frac{\frac{1}{N^\bullet} \sum_{i=n}^{n-N^\bullet+1} (v_i - \langle v \rangle_n^\bullet)(t_i - \langle t \rangle_n^\bullet)}{\frac{1}{N^\bullet} \sum_{i=n}^{n-N^\bullet+1} (t_i - \langle t \rangle_n^\bullet)^2}$$

last step was obtained by dividing by N^\bullet and rearranging the terms:

$$\langle t \rangle_n^\bullet = \frac{1}{N^\bullet} \sum_{i=n}^{n-N^\bullet+1} t_i = t_{n-N^\bullet/2}$$

$$\frac{1}{N^\bullet} \sum_{i=n}^{n-N^\bullet+1} (t_i - \langle t \rangle_n^\bullet)^2 = \frac{(N-1)(N+1)}{12}$$



$$\hat{v}(t_{n-j}) = \hat{v}_n + \hat{a}_n(-j\tau)$$

delay index $j : t_i = t_{n-j} = t_n - j\tau$

