$$\textcolor{red}{\blacksquare}\;\textcolor{red}{\blacksquare}\ldots\textcolor{red}{\blacksquare} = f^*(\textcolor{blue}{\blacksquare}\;\textcolor{blue}{\blacksquare}\ldots\textcolor{blue}{\blacksquare}\,, a) + w_k$$

k-N+1···   k-2   k-1   k   k+1   k+2   k+M

Predicted trajectory
Observed trajectory

Feature Extractor   Update last layer