Parameters

p constant (prediction length) [number of points ahead or same point on "desired output" time series.]

M constant (filter length),

noise parameters:

R_t constant or time series (noise term) [assumed additive noise] — normally ranges from 5% to 50% of peak signal?

(large value - approaching peak value - approaches stationary case) (time variant data takes low values.)

← S/N on seis data will normally decrease w/ increasing ti
R_t should ∴ increase with time.

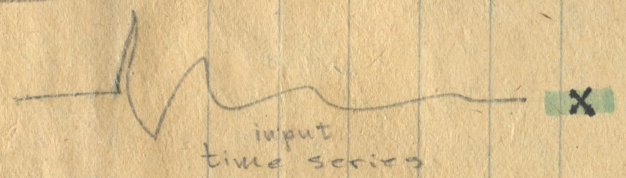
q_t constant or time series (learning readiness term) or plant noise.

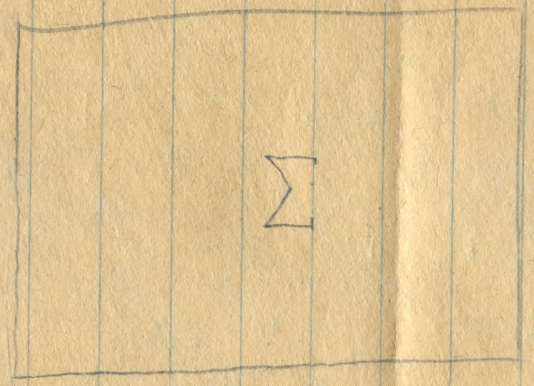
(0 is stationary case)

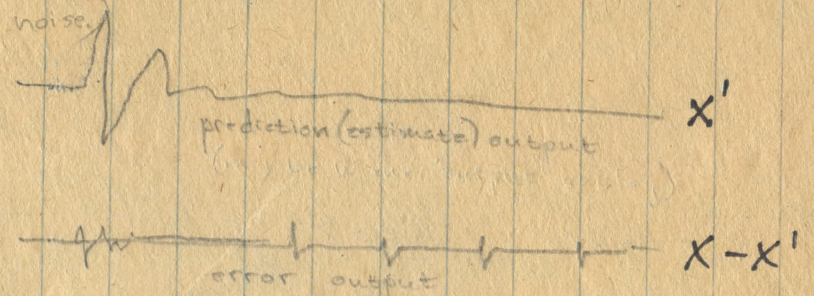
(higher values: faster updating)

for time variant data

Data







Initializing Arrays

[f_0 vector (time series) M+1 in length [prediction operator]

also initialize per Wiener?

P_0 square matrix (M+1)X(M+1) [covariance matrix]]

Future use as advanced Wiener

IP, DOP ; (ϕ_p) OP

AIP ; AOP

AIP ; AOP

;

To do: just substitute other trace for advance point on same trace.

Op not recursive, but since it changes at every step, there is no single representation possible.