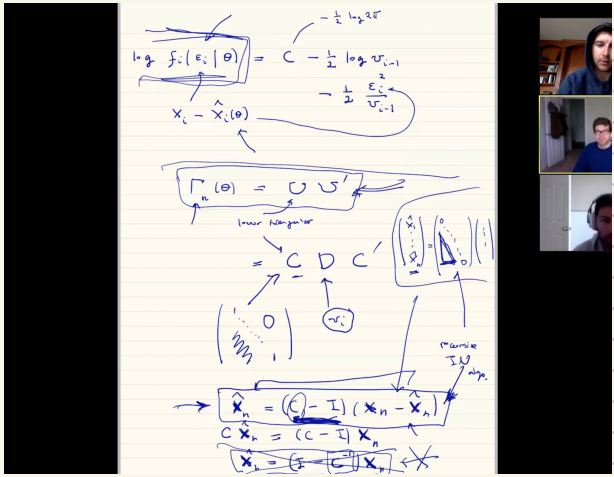
$\log f_i(\varepsilon_i \mid \theta) = C - \frac{1}{2}\log v_{i-1} - \frac{1}{2}\frac{\varepsilon_i^2}{v_{i-1}}$
$-\frac{1}{2}\log 2\pi$
$x_i - \hat{x}_i(\theta)$
$\Gamma_n(\theta) = U U'$
lower triangular
$= C D C'$
ν_i
$\hat{x}_n = (C - I)(x_n - \hat{x}_n)$
$C\hat{x}_n = (C - I)x_n$
$\hat{x}_n = C^{-1}(C - I)x_n$