

$$\log f_i(\epsilon_i | \theta) = C - \frac{1}{2} \log v_{i-1} - \frac{1}{2} \frac{\epsilon_i^2}{v_{i-1}}$$

$x_i - \hat{x}_i(\theta)$

$$\Gamma_n(\theta) = U U'$$

inner half-factor

$$= C D C'$$

$\begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$ $\begin{pmatrix} \sigma_i^2 \end{pmatrix}$

$\begin{pmatrix} x_i \\ \vdots \\ x_i \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix}$

reverse IJ algo

$$\hat{x}_n = (C - I) (x_n - \hat{x}_n)$$

$$C \hat{x}_n = (C - I) x_n$$

$$\hat{x}_n = \frac{1}{C} (C - I) x_n$$

