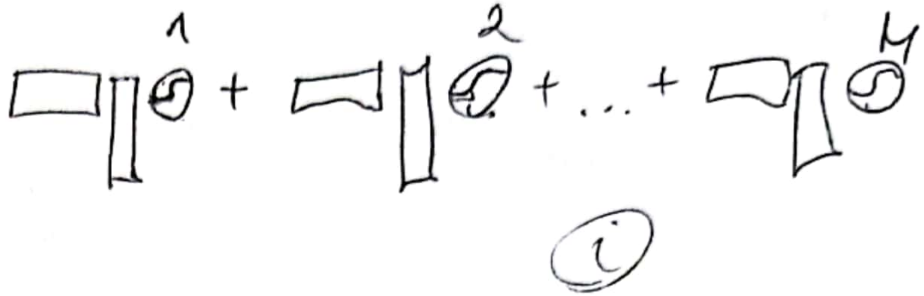
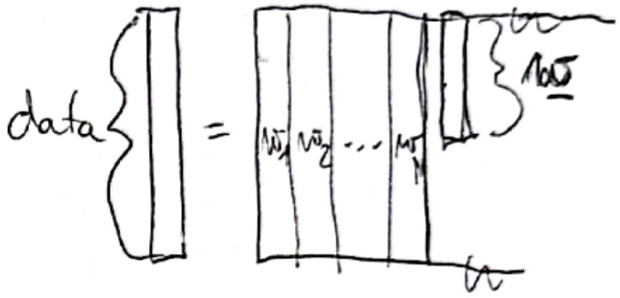
$$\hat{y} = \sum_{i=1}^{M} \underline{w}_i^T \tilde{\underline{x}} \; \phi_i(\underline{z}) =$$



$$\hat{y} = \underline{X}\, \underline{w}$$

$\forall$ váhy



$$\underline{X} = [\underline{X}_1 \; \dots \; \underline{X}_M]$$ ... regresní matice

$$\underline{X}_i = \begin{bmatrix} 1 & & & & & \\ 1 & & & & & \\ \vdots & \underline{u}(k) & \cdots \; \underline{u}(k-p) & y(k-1) & \cdots & y(k-p) \\ \vdots & & & & & \\ 1 & & & & & \end{bmatrix} \Phi_i(\underline{z})$$

$$\begin{cases} \text{NOE} : \hat{y}(k) \\ \text{NARX} : y(k) \end{cases}$$

$$\hat{y} = \underline{X}\,\underline{w} \Rightarrow \underline{w} = \underline{X}^+ y \;;\; \underline{X}^+ = \dots \text{ pinv}$$