$$y = \rho W y + x\beta + \varepsilon$$

$$llf = \log-\det + sse + const$$

$$\log-\det = \ln|I - \rho W|$$

$$SSE = \frac{1}{2\sigma^2}\left\{y^T(I - \rho W^T)M^T(I - \rho W)y\right\}$$