

$$\hat{\chi}(t+p) = \mathbf{G}(k_1) (\chi(t) - \chi(k_1)) + \chi(k_1+p),$$

$$\mathbf{y}' = \chi(k_i) - \chi(k_1),$$

$$\mathbf{z}' = \chi(k_i+p) - \chi(k_1+p),$$

$$\mathbf{G}(k_1)\mathbf{W} = \mathbf{C},$$

$$W_{kl} = \frac{1}{M} \sum_{i=1}^M y'_{ik} y'_{il},$$

$$C_{kl} = \frac{1}{M} \sum_{i=1}^M z'_{ik} y'_{il},$$

$$\mathbf{W}^{\mathrm{T}}\mathbf{G}(k_1)^{\mathrm{T}} = \mathbf{C}^{\mathrm{T}}.$$