

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

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

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

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

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

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

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