

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

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

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

$$\boldsymbol{L} \cdot \boldsymbol{U} = \boldsymbol{W}$$