

The statistic normalizer:

$$\bar{x}_i(t) = \frac{x_i(t) - \mu_i}{\sigma_i},$$

where $0 < i \leq d$, $0 \leq t < T$ and

$$\mu_i = \frac{1}{T} \sum_{t=0}^{T-1} x_i(t),$$

$$\begin{aligned} \sigma_i^2 &= \frac{1}{T} \sum_{t=0}^{T-1} \{x_i(t) - \mu_i\}^2 \\ &= \frac{1}{T} \left\{ \sum_{t=0}^{T-1} \{x_i(t) - \mu_i\}^2 - \frac{1}{T} \left\{ \sum_{t=0}^{T-1} \{x_i(t) - \mu_i\} \right\}^2 \right\}. \end{aligned}$$

The statistic unnormalizer:

$$x_i(t) = \bar{x}_i(t)\sigma_i + \mu_i.$$