

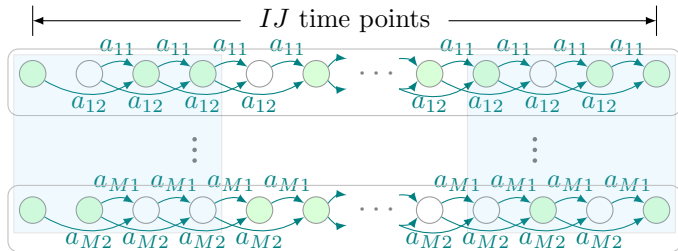
$$\mathcal{X} \in \mathbb{R}^{M \times I \times J}$$

$$\mathbf{Y} \in \mathbb{R}^{M \times (IJ)}$$

IJ time points

y_1

y_M



$j = 1$

$j = J$



Observed



Unobserved

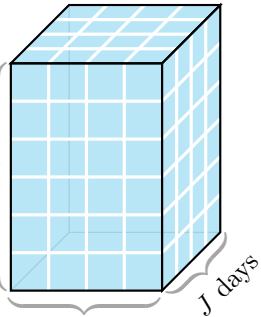


Correlating

$Q(\cdot)$

M sensors

$Q^{-1}(\cdot)$



I time points

J days