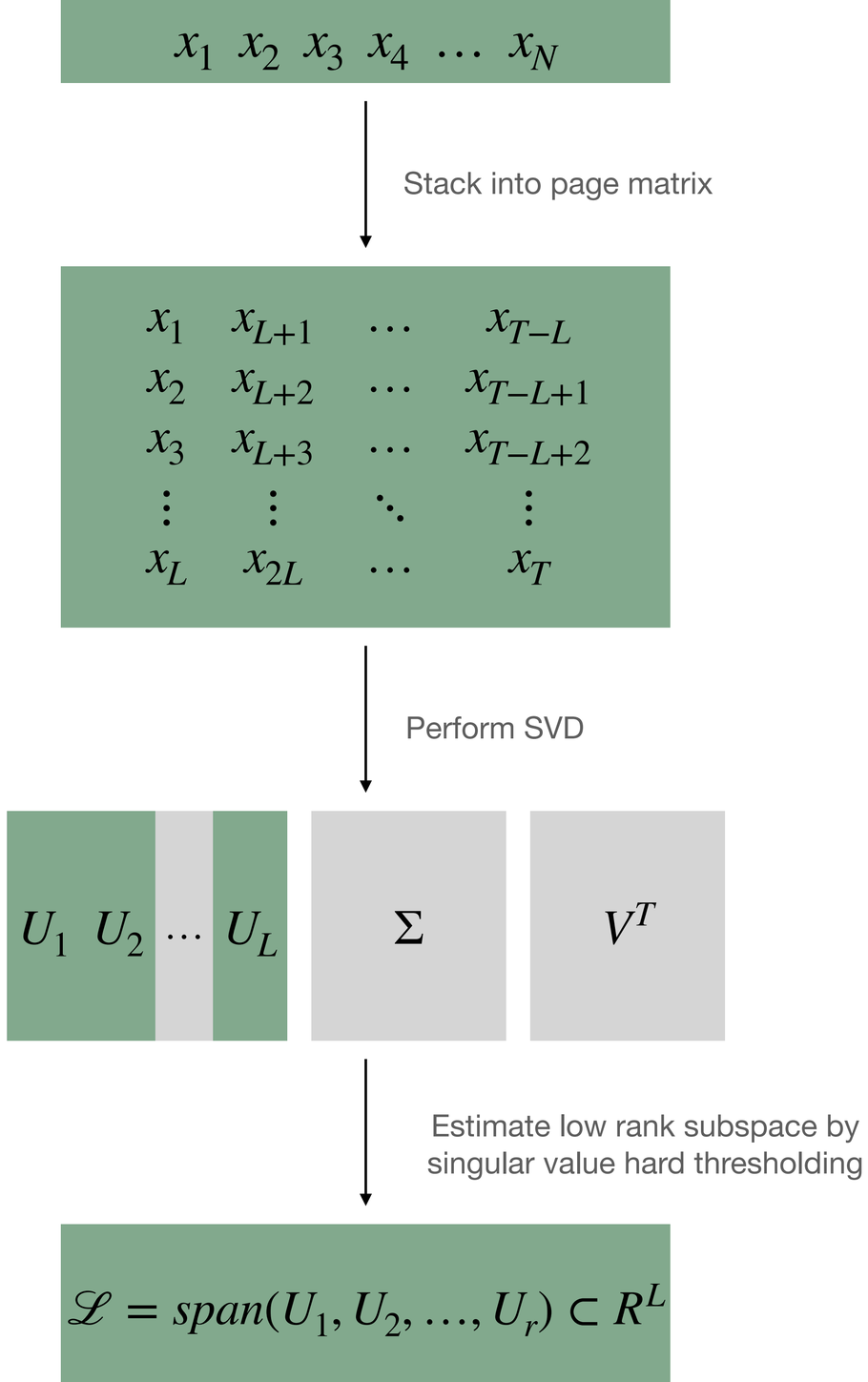
$x_1\ x_2\ x_3\ x_4\ \dots\ x_N$
Stack into page matrix
$\begin{matrix} x_1 & x_{L+1} & \cdots & x_{T-L} \\ x_2 & x_{L+2} & \cdots & x_{T-L+1} \\ x_3 & x_{L+3} & \cdots & x_{T-L+2} \\ \vdots & \vdots & \ddots & \vdots \\ x_L & x_{2L} & \cdots & x_T \end{matrix}$
Perform SVD
$U_1\ U_2\ \cdots\ U_L$
Σ
V^T
Estimate low rank subspace by
singular value hard thresholding
$\mathscr{L} = span(U_1, U_2, \ldots, U_r) \subset R^L$