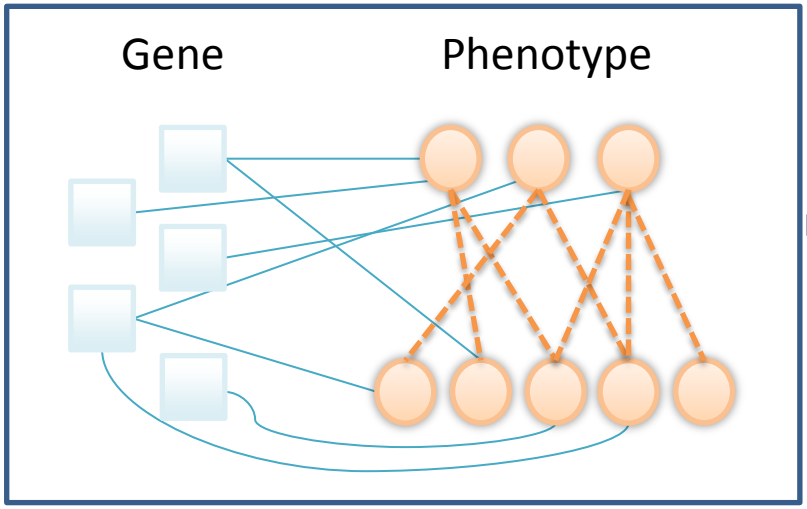

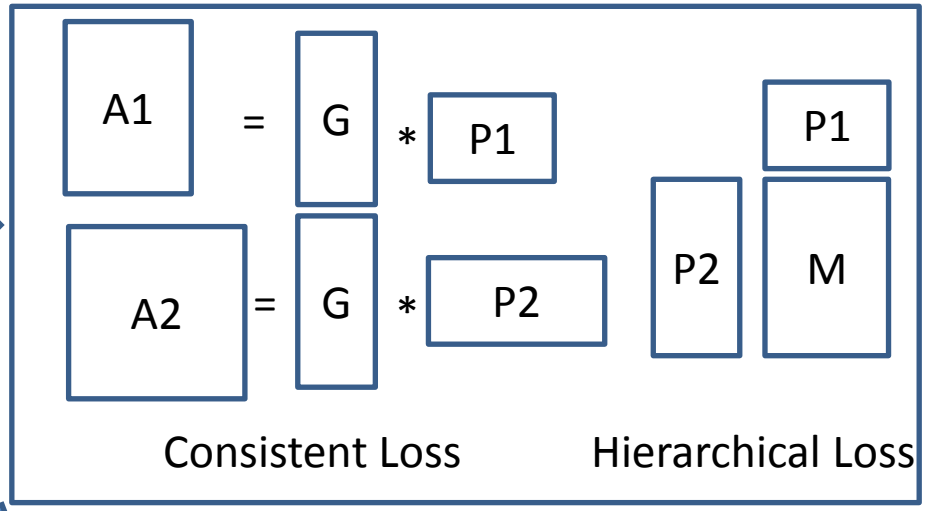

$$\min_{G,P_1,P_2} \|A_1 - GP_1\|_F^2 + \alpha \|A_2 - GP_2\|_F^2 - \gamma tr(P_1 M P_2^T) + \lambda_1 \|G\|_F^2 + \lambda_2 (\|P_1\|_F^2 + \|P_2\|_F^2)$$

$$s.t.\ \ \mathrm{G} \geq 0,\ \mathrm{P}_1\ \ \mathrm{P}_2 \geq 0$$