

Init: $\mathbf{A}_i = \mathbf{I}_{d_i}$

estimate \mathbf{B}

$$\begin{aligned}\tilde{\mathbf{Y}} &\triangleq \mathbf{Y}\mathbf{B}^{-\frac{1}{2}} \\ \tilde{\mathbf{X}} &\triangleq \mathbf{X}\mathbf{B}^{-\frac{1}{2}}\end{aligned}$$

estimate \mathbf{A}_i, γ_i

$$\begin{aligned}\mathbf{A} &\triangleq \text{diag}\{\mathbf{A}_i, \dots, \mathbf{A}_g\} \\ \bar{\mathbf{X}} &\triangleq \mathbf{A}^{\frac{1}{2}}\mathbf{X} \\ \bar{\Phi} &\triangleq \Phi\mathbf{A}^{\frac{1}{2}}\end{aligned}$$

estimate \mathbf{B}