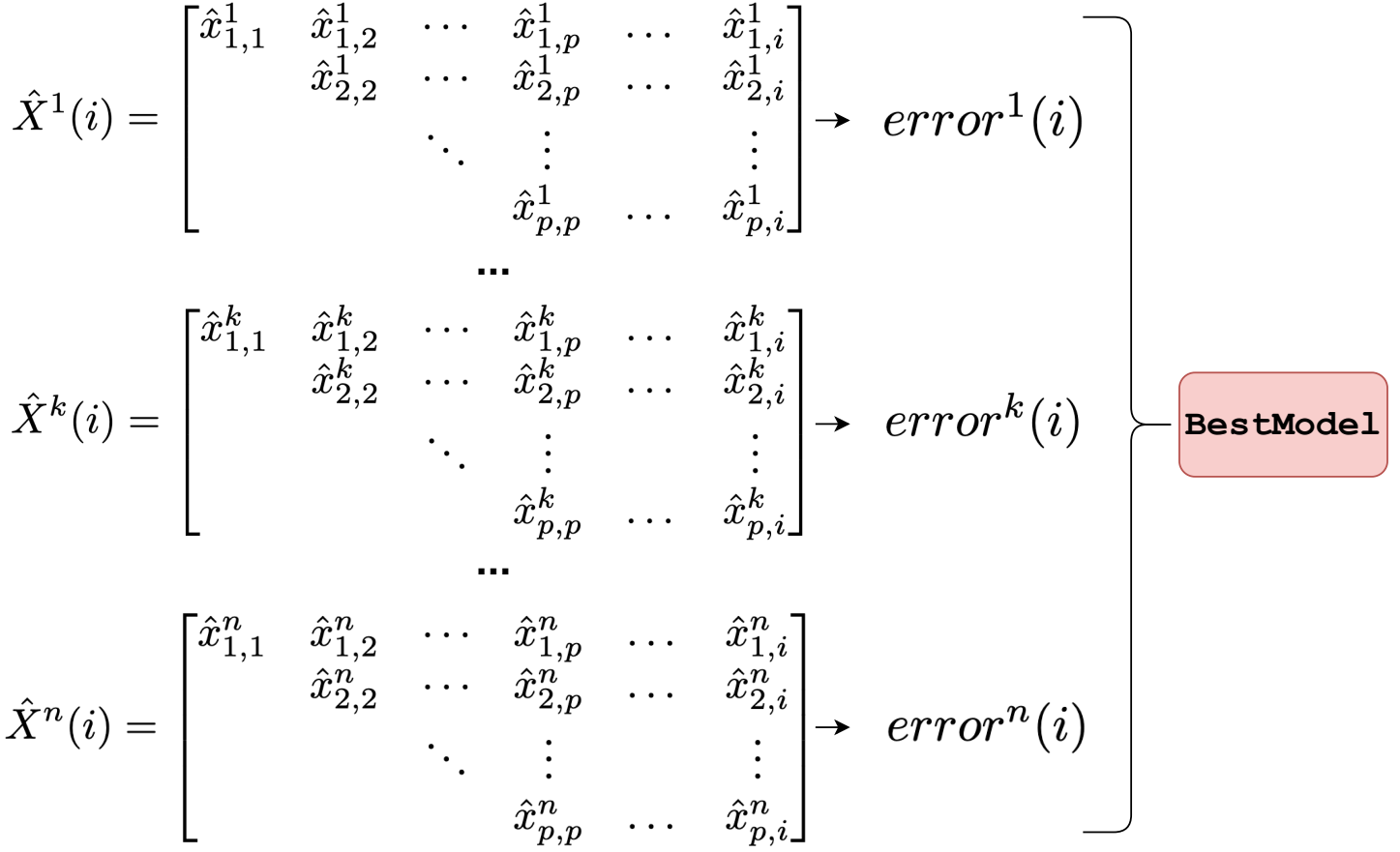
$\hat{X}^1(i) = \begin{bmatrix} \hat{x}^1_{1,1} & \hat{x}^1_{1,2} & \cdots & \hat{x}^1_{1,p} & \cdots & \hat{x}^1_{1,i} \\ & \hat{x}^1_{2,2} & \cdots & \hat{x}^1_{2,p} & \cdots & \hat{x}^1_{2,i} \\ & & \ddots & \vdots & & \vdots \\ & & & \hat{x}^1_{p,p} & \cdots & \hat{x}^1_{p,i} \end{bmatrix} \rightarrow error^1(i)$
...
$\hat{X}^k(i) = \begin{bmatrix} \hat{x}^k_{1,1} & \hat{x}^k_{1,2} & \cdots & \hat{x}^k_{1,p} & \cdots & \hat{x}^k_{1,i} \\ & \hat{x}^k_{2,2} & \cdots & \hat{x}^k_{2,p} & \cdots & \hat{x}^k_{2,i} \\ & & \ddots & \vdots & & \vdots \\ & & & \hat{x}^k_{p,p} & \cdots & \hat{x}^k_{p,i} \end{bmatrix} \rightarrow error^k(i)$
...
$\hat{X}^n(i) = \begin{bmatrix} \hat{x}^n_{1,1} & \hat{x}^n_{1,2} & \cdots & \hat{x}^n_{1,p} & \cdots & \hat{x}^n_{1,i} \\ & \hat{x}^n_{2,2} & \cdots & \hat{x}^n_{2,p} & \cdots & \hat{x}^n_{2,i} \\ & & \ddots & \vdots & & \vdots \\ & & & \hat{x}^n_{p,p} & \cdots & \hat{x}^n_{p,i} \end{bmatrix} \rightarrow error^n(i)$
BestModel