

计算待分解矩阵

参数矩阵

$$W_v = W_1 \times W_2 \times \dots \times W_G$$

SVD+低秩近似

$$S_{v,2}W_2 \times S_{v,1}W_1 \times \dots \times S_{v,G}W_G$$

变换矩阵

$$\begin{matrix} & S_{v,G} \\ S_{v,2} & \ddots \\ S_{v,1} & \end{matrix}$$

低秩重建结果

$$P \times Q_1 \times Q_2 \times \dots \times Q_G = PQ_1 \times PQ_2 \times \dots \times PQ_G$$