

计算待分解矩阵

参数矩阵

$$W_v = W_1 W_2 \dots W_G$$

变换矩阵

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

SVD+低秩近似

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

$$P \times Q_1 \quad Q_2 \quad \dots \quad Q_G$$

低秩重建结果

$$PQ_1 \quad PQ_2 \quad \dots \quad PQ_G$$