Ordinary Least-Squares Regression

$$\text{G3 Factor 1} = \alpha_1 + \beta_{j,1}\boxed{\text{Latent Factor } j} + \cdots + \beta_{k,1}\boxed{\text{Latent Factor } k} + \epsilon_1$$

$$\vdots$$

$$\text{G3 Factor } m = \alpha_m + \beta_{j,m}\boxed{\text{Latent Factor } j} + \cdots + \beta_{k,m}\boxed{\text{Latent Factor } k} + \epsilon_m$$

$$m = 13 \qquad\qquad j < k \leq p$$