

$$\mathbf{A} = \begin{bmatrix} \mathbf{I} & \bar{A}_{12} & \cdots & \bar{A}_{1M} \\ \bar{A}_{21} & \mathbf{I} & \cdots & \bar{A}_{2M} \\ \vdots & \vdots & \ddots & \vdots \\ \bar{A}_{M1} & \bar{A}_{M2} & \cdots & \mathbf{I} \end{bmatrix}$$