$$\mathbf{X}_i = \begin{bmatrix} X_{i,11} & X_{i,12} & \cdots & X_{i,1P} \\ X_{i,21} & X_{i,22} & \cdots & X_{i,2P} \\ \vdots & \vdots & \ddots & \vdots \\ X_{i,T1} & X_{i,T2} & \cdots & X_{i,TP} \end{bmatrix} \Big\} T$$

$\underbrace{\qquad\qquad\qquad}_{P}$