$$\mathbf{W}^{\ell}_{j_1,\ldots,j_m} = \mathbf{\Sigma}(\mathcal{I}_{j_1,\ldots,j_m}, \mathcal{K}_{j_1,\ldots,j_\ell}) - \sum_{k=0}^{\ell-1} \mathbf{W}^{k}_{j_1,\ldots,j_m} \mathbf{V}^{k}_{j_1,\ldots,j_k} (\mathbf{V}^{k}_{j_1,\ldots,j_\ell})'$$

$$\mathbf{V}^{\ell}_{j_1,\ldots,j_m} = \mathbf{\Sigma}(\mathcal{K}_{j_1,\ldots,j_m}, \mathcal{K}_{j_1,\ldots,j_\ell}) - \sum_{k=0}^{\ell-1} \mathbf{V}^{k}_{j_1,\ldots,j_m} \mathbf{V}^{k}_{j_1,\ldots,j_k} (\mathbf{V}^{k}_{j_1,\ldots,j_\ell})'.$$

$$\mathbf{B}_{j_1,\ldots,j_m} = \mathbf{W}^{m}_{j_1,\ldots,j_m} (\mathbf{V}^{m}_{j_1,\ldots,j_m})^{-1/2}$$