

1. Form  $\mathcal{X}$  from  $\mathbf{P}^{0,\dots,K-1}$  using Block Matching criteria
  2.  $(\mathcal{X}(:, :, 1))_{\overline{\Omega}} = \left( \frac{1}{K-1} \sum_{i=1}^{K-1} \mathbf{P}^i \right)_{\overline{\Omega}}$
  3. Choose mode ranks  $\{\mathbf{R}_1, \mathbf{R}_2, \mathbf{R}_3\}$ , tolerance  $\sigma$ ;  
Initialize  $\mathbf{A}^{(1)}, \mathbf{A}^{(2)}, \mathbf{A}^{(3)}$
  4.  $\mathbf{A}^{(3)}(:, 1) = [1, \dots, 1]^T / K$
  5. for  $n = 1, 2, 3$ 
    - $\mathcal{Y} = \mathcal{X} \times_1 \dots \times_{n-1} \mathbf{A}^{(n-1)T} \times_{n+1} \mathbf{A}^{(n+1)T} \dots$
    - $\mathbf{Y}_n \leftarrow$  unfold  $\mathcal{Y}$  in mode  $n$
    - $\mathbf{A}^{(n)} \leftarrow$  first  $R_n$  principal component of  $\mathbf{Y}_n$
  - end
  6.  $\mathcal{G} = \mathcal{X} \times_1 \mathbf{A}^{(1)T} \times_2 \mathbf{A}^{(2)T} \times_3 \mathbf{A}^{(3)T}$
  7.  $\mathcal{X}_l = \mathcal{G} \times_1 \mathbf{A}^{(1)} \times_2 \mathbf{A}^{(2)} \times_3 \mathbf{A}^{(3)}$
  8. If  $\|\mathcal{X}_l - \mathcal{X}\|_F \leq \sigma$  STOP, otherwise return to Step 4.
  9. Recover missing area in  $\mathbf{P}^0$ :  $(\mathbf{P}^0)_{\overline{\Omega}} = (\mathcal{X}_l(:, :, 1))_{\overline{\Omega}}$
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