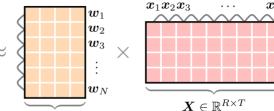


 $oldsymbol{Y} \in \mathbb{R}^{N imes T}$ 



 $oldsymbol{X} \in \mathbb{R}^{R imes T}$  $\boldsymbol{W}^{\top} \in \mathbb{R}^{N \times R}$