Starting values $H_i^0 \quad \forall i = 1, \ldots, N$ given

Step 0 :

$$H_1^0 \qquad H_2^0 \qquad \cdots \qquad H_N^0$$
$$\downarrow \qquad \downarrow \qquad \qquad \downarrow$$
$$\boldsymbol{K}_1^0 \qquad \boldsymbol{K}_2^0 \qquad \cdots \qquad \boldsymbol{K}_N^0$$

C-step
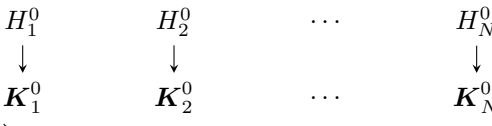
Step 1 :

$$H_1^1 \qquad H_2^1 \qquad \cdots \qquad H_N^1$$
$$\downarrow \qquad \downarrow \qquad \qquad \downarrow$$
$$\boldsymbol{K}_1^1 \qquad \boldsymbol{K}_2^1 \qquad \cdots \qquad \boldsymbol{K}_N^1$$
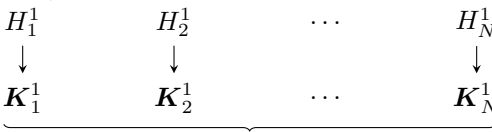
$\vdots \qquad$ *C-step*

Until convergence : $H_i^m = H_i^{m-1} \quad \forall i = 1, \ldots, N$