$K_1^0$   $K_2^0$   $K_N^0$ 

 $H_{1}^{0}$ 

 $H_i^m = H_i^{m-1} \ \forall i = 1, \dots, N$ 

 $H_2^0$ 

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

Step 0:

Step 1:

Until convergence: