Errata

In Section 3.4, the computation of the block matrix $\mathbf{Z} \in \mathbb{R}^{n \times nd}$ should be:

$$\mathbf{Z} = \begin{bmatrix} \mathbf{X}_{11}, \ldots, \mathbf{X}_{1d} & & & \\ & \mathbf{X}_{21}, \ldots, \mathbf{X}_{2d} & & \\ & & \cdots & \\ & & & \mathbf{X}_{n1}, \ldots, \mathbf{X}_{nd} \end{bmatrix}.$$