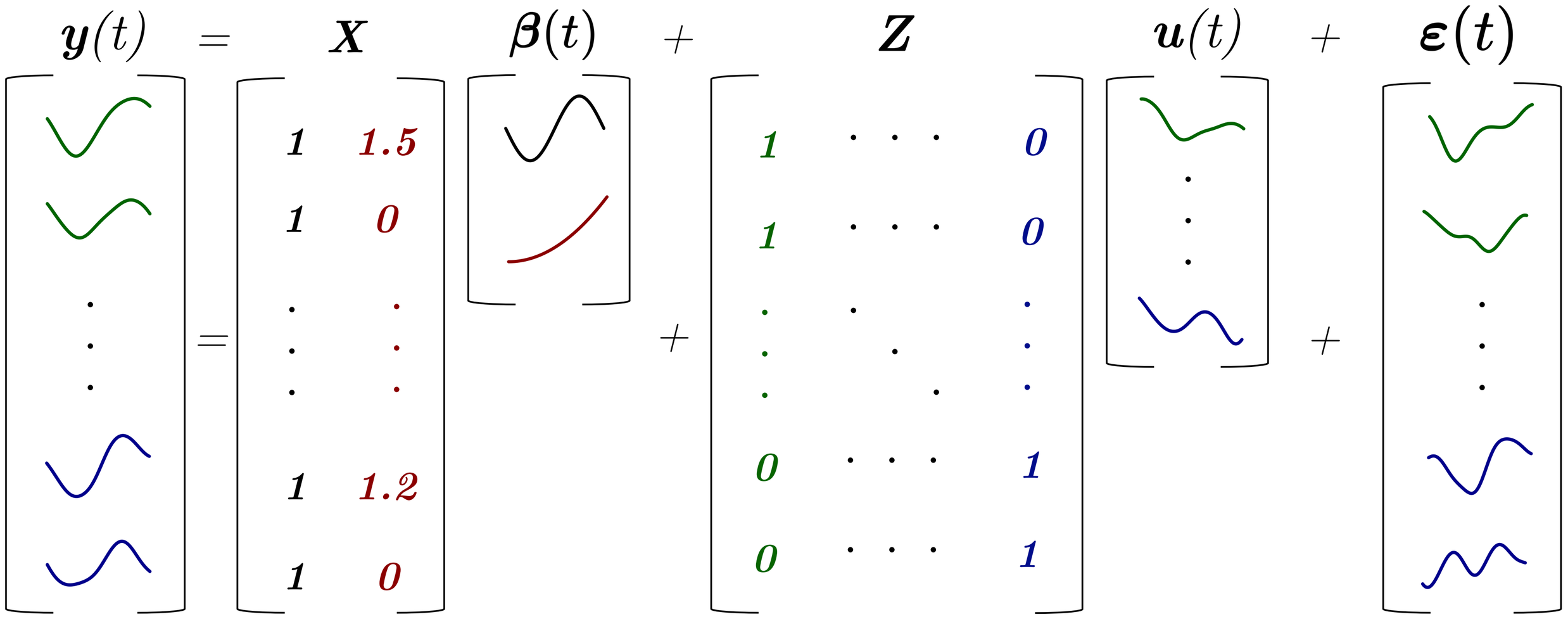
y(t) = X β(t) + Z u(t) + ε(t)
1 1.5
1 0
1 1.2
1 0
1 0
1 0
0 1
0 1