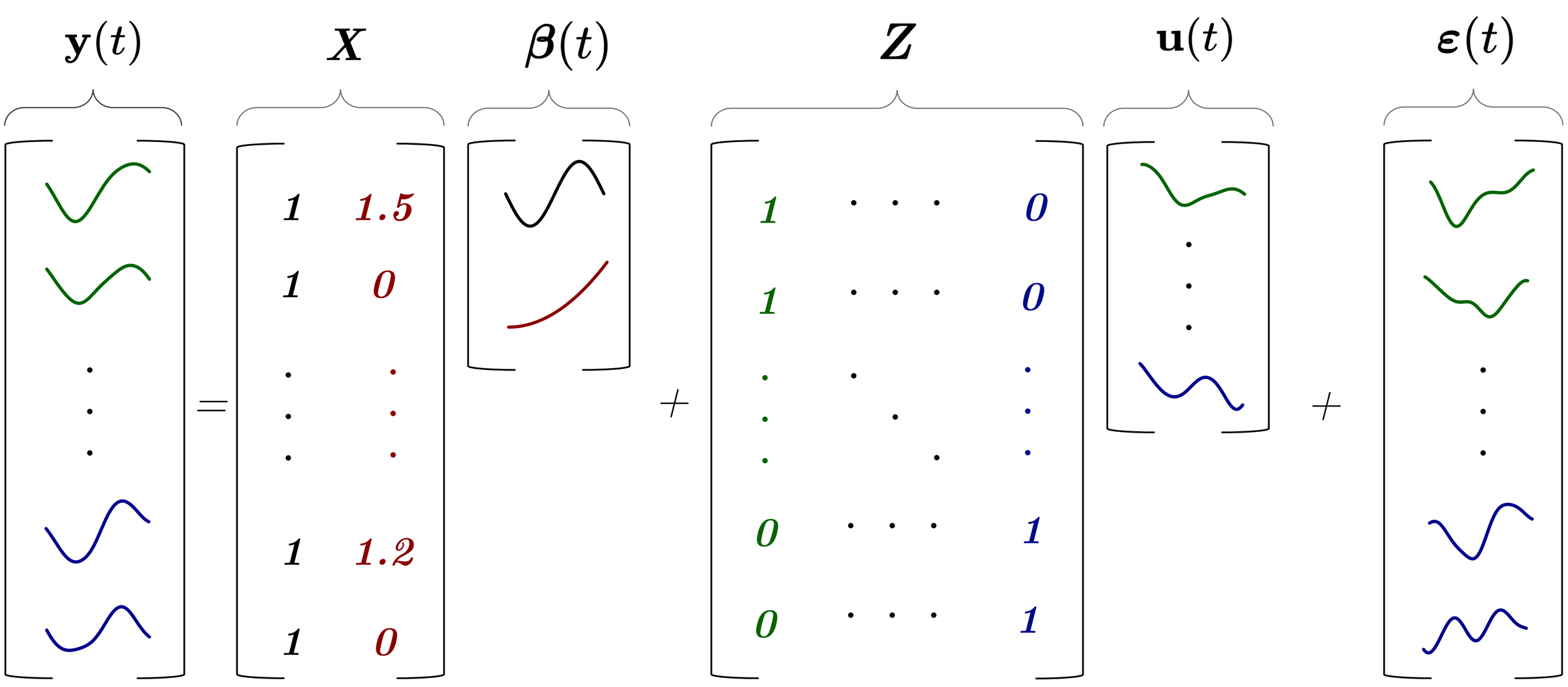
$\mathbf{y}(t)$
$\boldsymbol{X}$
$\boldsymbol{\beta}(t)$
$\boldsymbol{Z}$
$\mathbf{u}(t)$
$\boldsymbol{\varepsilon}(t)$
=
+
+
1 1.5
1 0
1 1.2
1 0
1 0
1 0
0 1
0 1