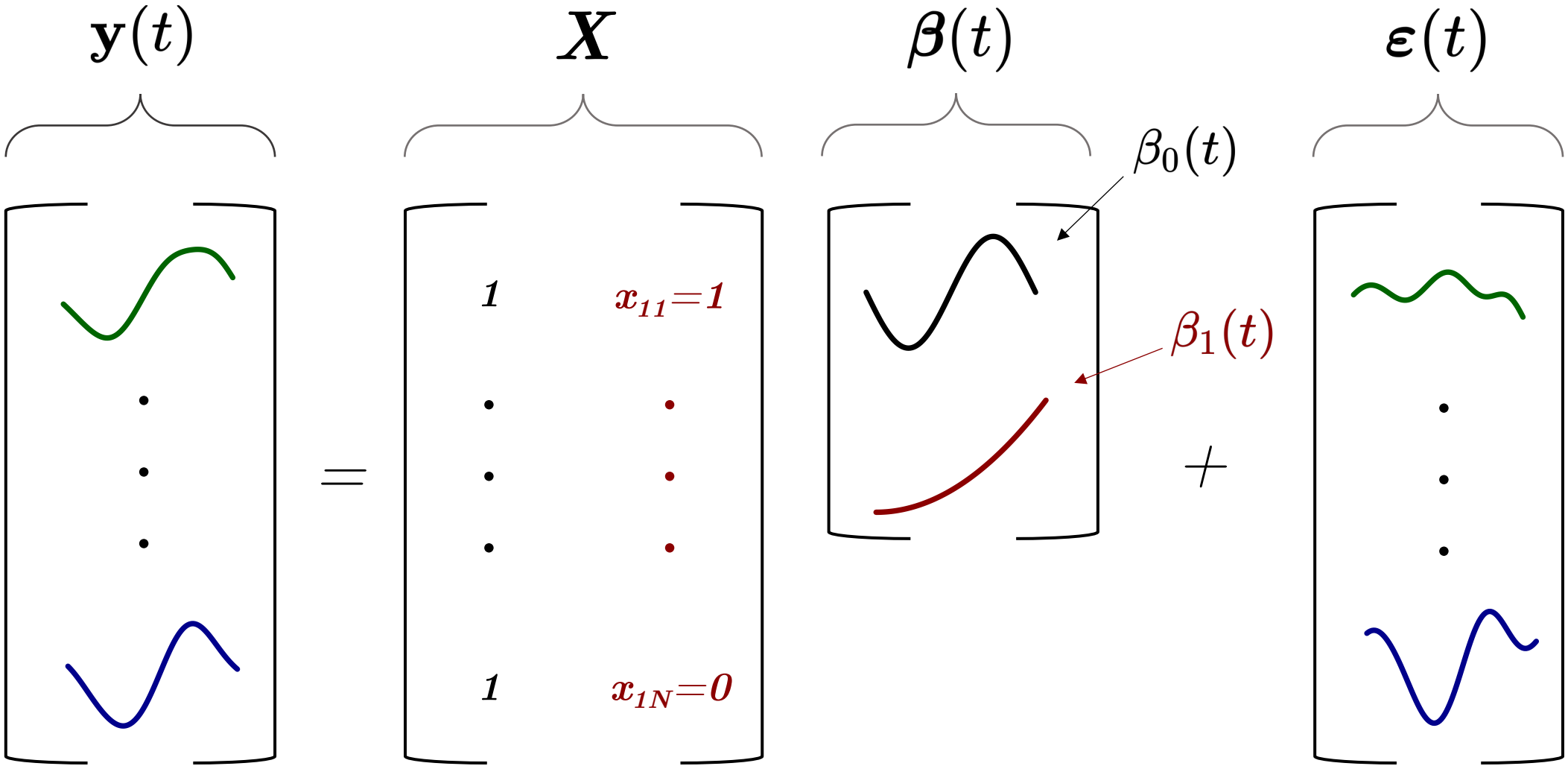
$\mathbf{y}(t)$
$\boldsymbol{X}$
$\boldsymbol{\beta}(t)$
$\boldsymbol{\varepsilon}(t)$
$\beta_0(t)$
$\beta_1(t)$
=
+
1
$x_{11}=1$
1
$x_{1N}=0$