

$$\begin{cases} x_0(t) = 0.5x_{0(t-1)} + 0.5x_{1(t-1)} + e_0(t) \\ x_1(t) = -0.5x_0(t) + 0.5x_{0(t-1)} + 0.5x_{2(t-1)} + e_1(t) \\ x_2(t) = 0.5x_0(t) + 0.5x_1(t) - 0.5x_{1(t-1)} + e_2(t) \end{cases}$$

