

$$y(t) \sim \mathcal{GP}(m(t), k(t, t'))$$

$$\frac{df(t)}{dt} = \sigma y(t) - \delta f(t)$$

$$\frac{dx_j(t)}{dt} = B_j + S_j f(t) - D_j x_j(t)$$

(Observations are denoted in red, inferred functions in blue.)



