Process change:

$$\underbrace{\mathrm{d}\left[\mathrm{eta1}\right](t)}_{\mathrm{d}\boldsymbol{\eta}(t)} = \left(\underbrace{\left[-1\right]}_{\mathbf{A}}\underbrace{\left[\mathrm{eta1}\right](t)}_{\boldsymbol{\eta}(t)} + \underbrace{\left[0\right]}_{\mathbf{b}}\right)\mathrm{d}t + \underbrace{\left\{\left[1\right]\right\}}_{\mathbf{G}}\underbrace{\mathrm{d}\left[W_1\right](t)}_{\mathrm{d}\mathbf{W}(t)}$$

Observations:

$$\underbrace{\begin{bmatrix}\mathrm{Y1}\\ \mathrm{Y2}\end{bmatrix}(t)}_{\mathbf{Y}(t)} = \underbrace{\begin{bmatrix}1\\ 0.97\end{bmatrix}}_{\boldsymbol{\Lambda}}\underbrace{\left[\mathrm{eta1}\right](t)}_{\boldsymbol{\eta}(t)} + \underbrace{\begin{bmatrix}0\\ 1\end{bmatrix}}_{\boldsymbol{\tau}} + \underbrace{\begin{bmatrix}0.1 & 0\\ 0 & 0.1\end{bmatrix}}_{\boldsymbol{\Theta}}\underbrace{\begin{bmatrix}\epsilon_1\\ \epsilon_2\end{bmatrix}(t)}_{\boldsymbol{\epsilon}(t)}$$

Latent noise per time step: $\Delta\left[W_{j\in[1,2]}\right](t-u) \sim \mathrm{N}(0, t-u)$

Observation noise: $\left[\epsilon_{j\in[1,2]}\right](t) \sim \mathrm{N}(0,1)$