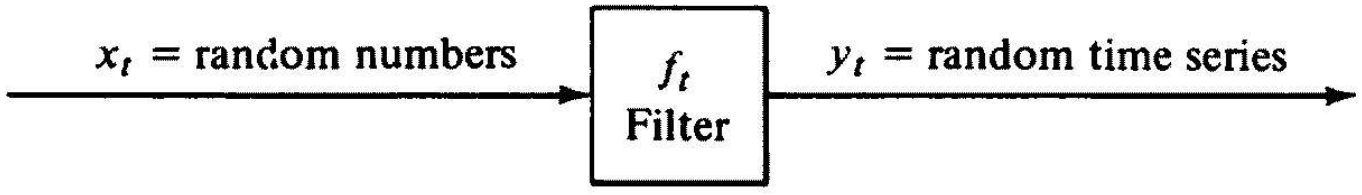
x_t = random numbers
f_t
Filter
y_t = random time series