$$\underbrace{\mathbf{d}\left[\text{lss}\right]\left(t\right)}_{\mathbf{d}\boldsymbol{\eta}\left(t\right)} = \left(\underbrace{\left[\text{drift_lss_lss}\right]\left[\text{lss}\right]\left(t\right)}_{\mathbf{DRIFT}} + \underbrace{\left[0\right]}_{\mathbf{CINT}}\right) \mathbf{d}t + \underbrace{\left[0\right]}_{\mathbf{CINT}}\right) \mathbf{d}t + \underbrace{\left[0\right]}_{\mathbf{DRIFT}} + \underbrace{\left[0\right]}_{\mathbf{CINT}} + \underbrace{\left[0\right]}_{\mathbf{CINT}} + \underbrace{\left[0\right]}_{\mathbf{CINT}}\right) \mathbf{d}t + \underbrace{\left[0\right]}_{\mathbf{DRIFT}} + \underbrace{\left[0\right]}_{\mathbf{CINT}} + \underbrace{\left[0$$

$$cholsdcor\bigg(\underbrace{\left[\text{diffusion_lss_lss}\right]}_{\text{DIFFUSION}}\bigg)\underbrace{\text{d}\left[W_1\right](t)}_{\text{d}\mathbf{W}(t)}$$

$$\underbrace{\left[W_{1}\right]\left(t+u\right)}_{\mathbf{W}\left(t+u\right)} - \underbrace{\left[W_{1}\right]\left(t\right)}_{\mathbf{W}\left(t\right)} \sim \mathcal{N}\left(\left[0\right], \left[\mathbf{u}\text{-}\mathbf{t}\right]\right]$$

$$\underbrace{\begin{bmatrix} \text{ss} \end{bmatrix}(t)}_{\mathbf{Y}(t)} = \underbrace{\begin{bmatrix} 1 \end{bmatrix}}_{\text{LAMBDA}} \underbrace{\begin{bmatrix} \text{lss} \end{bmatrix}(t)}_{\mathbf{\eta}(t)} + \underbrace{\begin{bmatrix} \text{manifestmeans_ss} \end{bmatrix}}_{\text{MANIFESTMEANS}} + \underbrace{\begin{bmatrix} \text{manifestvar_ss_ss} \end{bmatrix}}_{\text{MANIFESTVAR}} \underbrace{\begin{bmatrix} \epsilon_1 \end{bmatrix}(t)}_{\text{MANIFESTVAR}}$$

$$\underbrace{\left[\epsilon_{1}\right]\left(t\right)}_{\boldsymbol{\epsilon}\left(t\right)} \sim \mathcal{N}\left(\left[0\right],\left[1\right]\right)$$

cholsdcor = Function converting lower tri matrix of std dev and unconstrained correlation to Cholesky factor.

See Driver & Voelkle (2018) p11.