

$$\underbrace{d\left[\text{eta1}\right]\left(t\right)}_{d\boldsymbol{\eta}(t)} = \left(\underbrace{\left[\text{drift_eta1_eta1}\right]}_{\mathbf{A}} \underbrace{\left[\text{eta1}\right]\left(t\right)}_{\boldsymbol{\eta}(t)} + \underbrace{\left[0\right]}_{\mathbf{b}} \right) dt \quad +$$

$$\underbrace{\left[\text{diffusion_eta1_eta1}\right]}_{\mathbf{G}} \underbrace{d\left[W_1\right]\left(t\right)}_{d\mathbf{W}(t)}$$

DIFFUSION

$$\underbrace{\left[W_1\right]\left(t+u\right)}_{\mathbf{W}(t+u)} - \underbrace{\left[W_1\right]\left(t\right)}_{\mathbf{W}(t)} \sim \text{N}\left(\left[0\right],\left[u\text{-t}\right]\right)$$

$$\underbrace{\left[\text{weight}\right]\left(t\right)}_{\mathbf{Y}(t)} = \underbrace{\left[1\right]}_{\mathbf{\Lambda}} \underbrace{\left[\text{eta1}\right]\left(t\right)}_{\boldsymbol{\eta}(t)} + \underbrace{\left[\text{manifestmeans_weight}\right]}_{\boldsymbol{\tau}} + \underbrace{\left[\epsilon_1\right]\left(t\right)}_{\boldsymbol{\epsilon}(t)}$$

LAMBDA MANIFESTMEANS

$$\underbrace{\left[\epsilon_1\right]\left(t\right)}_{\boldsymbol{\epsilon}(t)} \sim \text{N}\left(\left[0\right],\underbrace{\left[\text{manifestvar_weight_weight}\right]}_{\boldsymbol{\Theta}}\right)$$

MANIFESTVAR