Monte Carlo Simulations (Y) $x_{t, i} = \theta_{11} x_{t-1, i} + \theta_{12} y_{t-1, i} + \mu_{x, i} + e_{1, i}$ $\mathbf{y_{t, i}} = \theta_{22} \mathbf{y_{t-1, i}} + \theta_{21} \mathbf{x_{t-1, i}} + \mu_{\mathbf{y, i}} + \mathbf{e_{2, i}}$ CLPM **CTSEM** 1.6 1.4 1.2 1 **Trait Variance (y)**9.1 True CLTrue AR True CLTrue AR **OLSFI RICLPM** 1.4 1.2 1 8.0 True CLTrue AR True CLTrue AR -0.40.0 0.4 0.8 1.2-0.4 0.0 0.4 8.0 1.2

Parameter Estimate