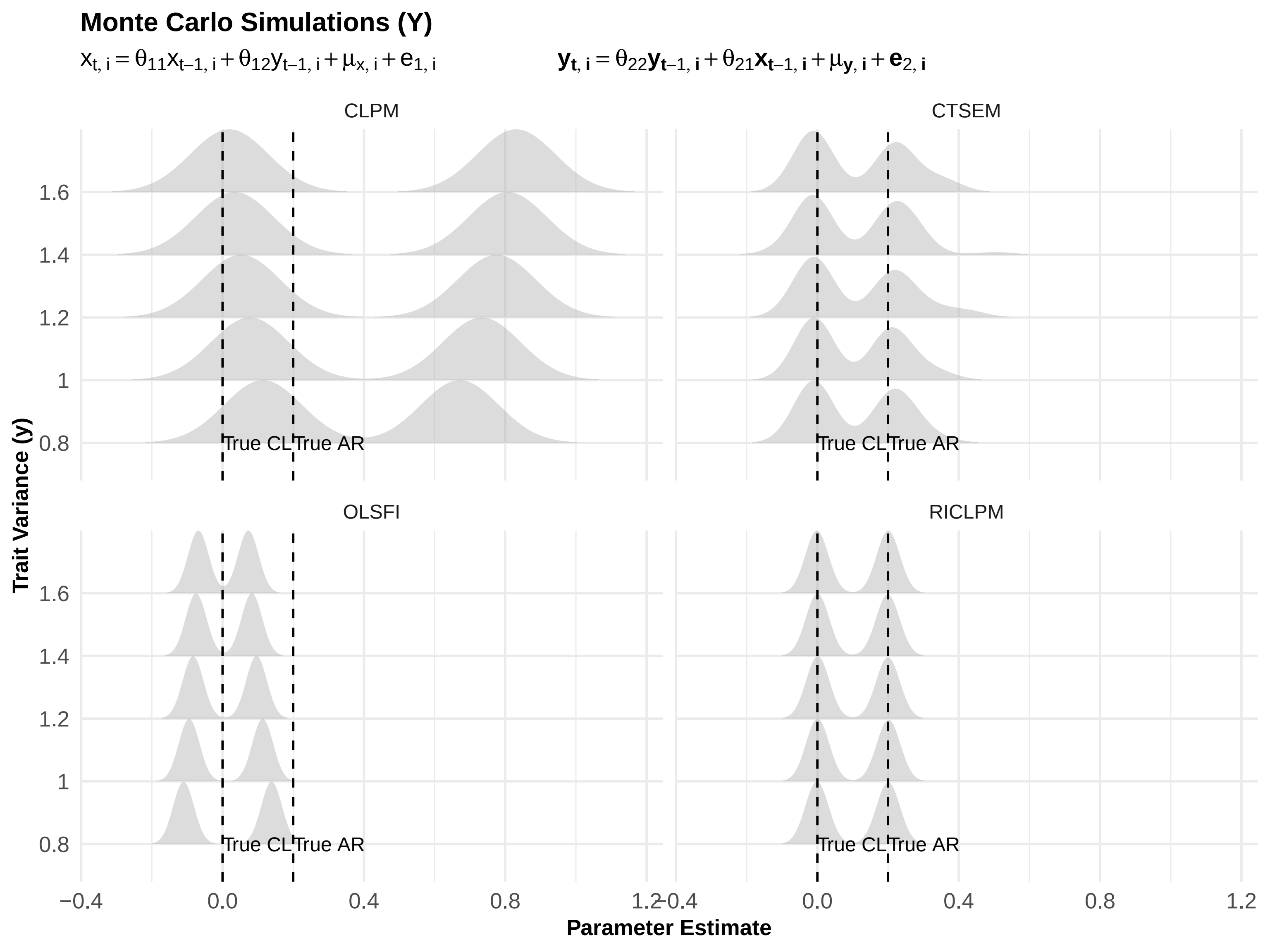

Monte Carlo Simulations (Y)
$x_{t,i} = \theta_{11} x_{t-1,i} + \theta_{12} y_{t-1,i} + \mu_{x,i} + e_{1,i}$
$\mathbf{y}_{t,i} = \theta_{22} \mathbf{y}_{t-1,i} + \theta_{21} \mathbf{x}_{t-1,i} + \mu_{\mathbf{y},i} + \mathbf{e}_{2,i}$
CLPM
CTSEM
OLSFI
RICLPM
True CL
True AR
Trait Variance (y)
Parameter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