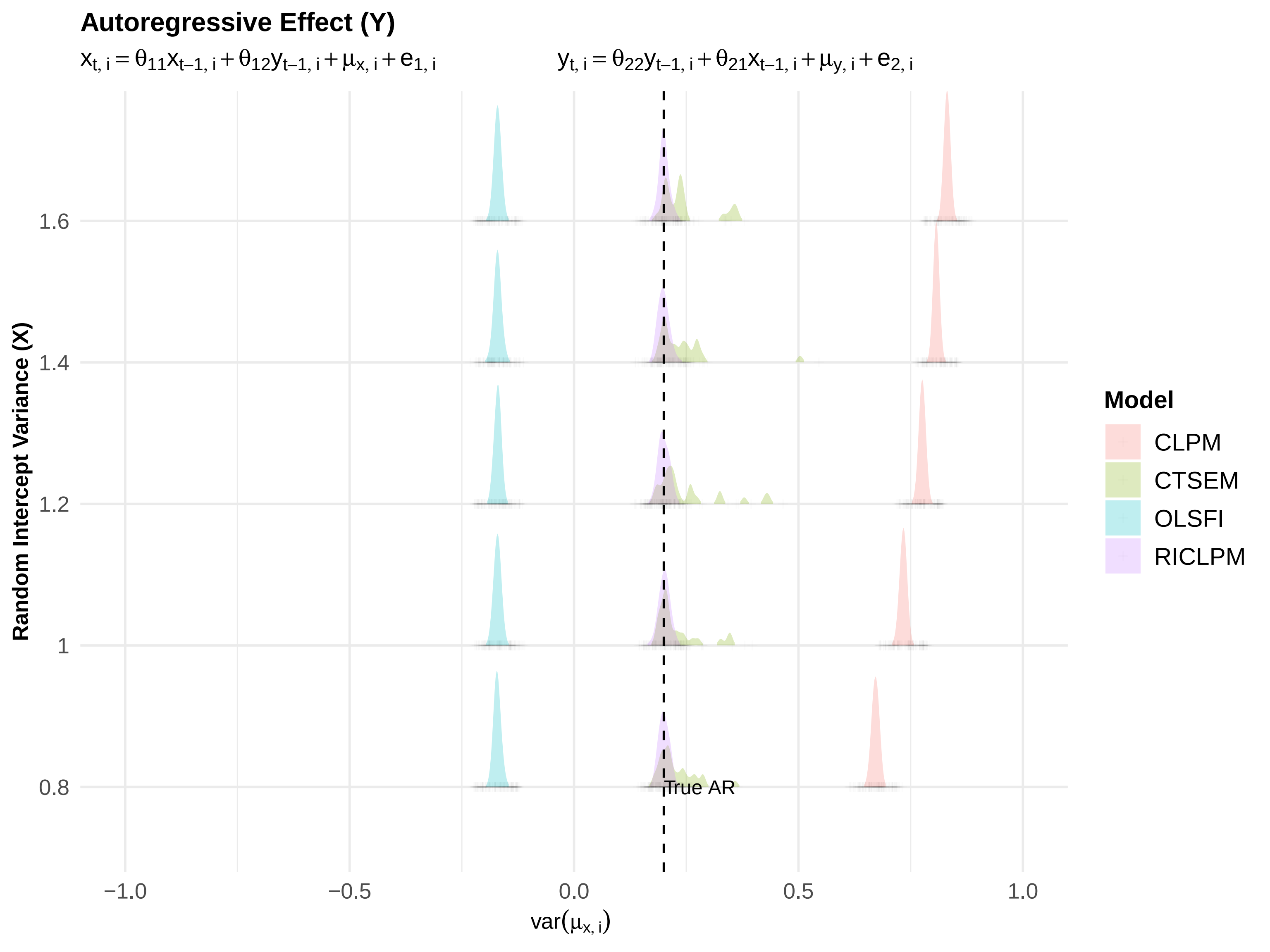

Autoregressive Effect (Y)
$x_{t,i} = \theta_{11}x_{t-1,i} + \theta_{12}y_{t-1,i} + \mu_{x,i} + e_{1,i}$
$y_{t,i} = \theta_{22}y_{t-1,i} + \theta_{21}x_{t-1,i} + \mu_{y,i} + e_{2,i}$
Random Intercept Variance (X)
1.6
1.4
1.2
1
0.8
True AR
−1.0
−0.5
0.0
0.5
1.0
$\mathrm{var}(\mu_{x,i})$
Model
CLPM
CTSEM
OLSFI
RICLPM