**Autoregressive Effect (X)**  $x_{t, i} = \theta_{11} x_{t-1, i} + \theta_{12} y_{t-1, i} + \mu_{x, i} + e_{1, i}$  $y_{t, i} = \theta_{22} y_{t-1, i} + \theta_{21} x_{t-1, i} + \mu_{y, i} + e_{2, i}$ 1.6 Random Intercept Variance (X) Model CLPM **CTSEM OLSFI RICLPM** True AR 8.0 -1.0-0.50.0 0.5 1.0  $var(\mu_{x,i})$