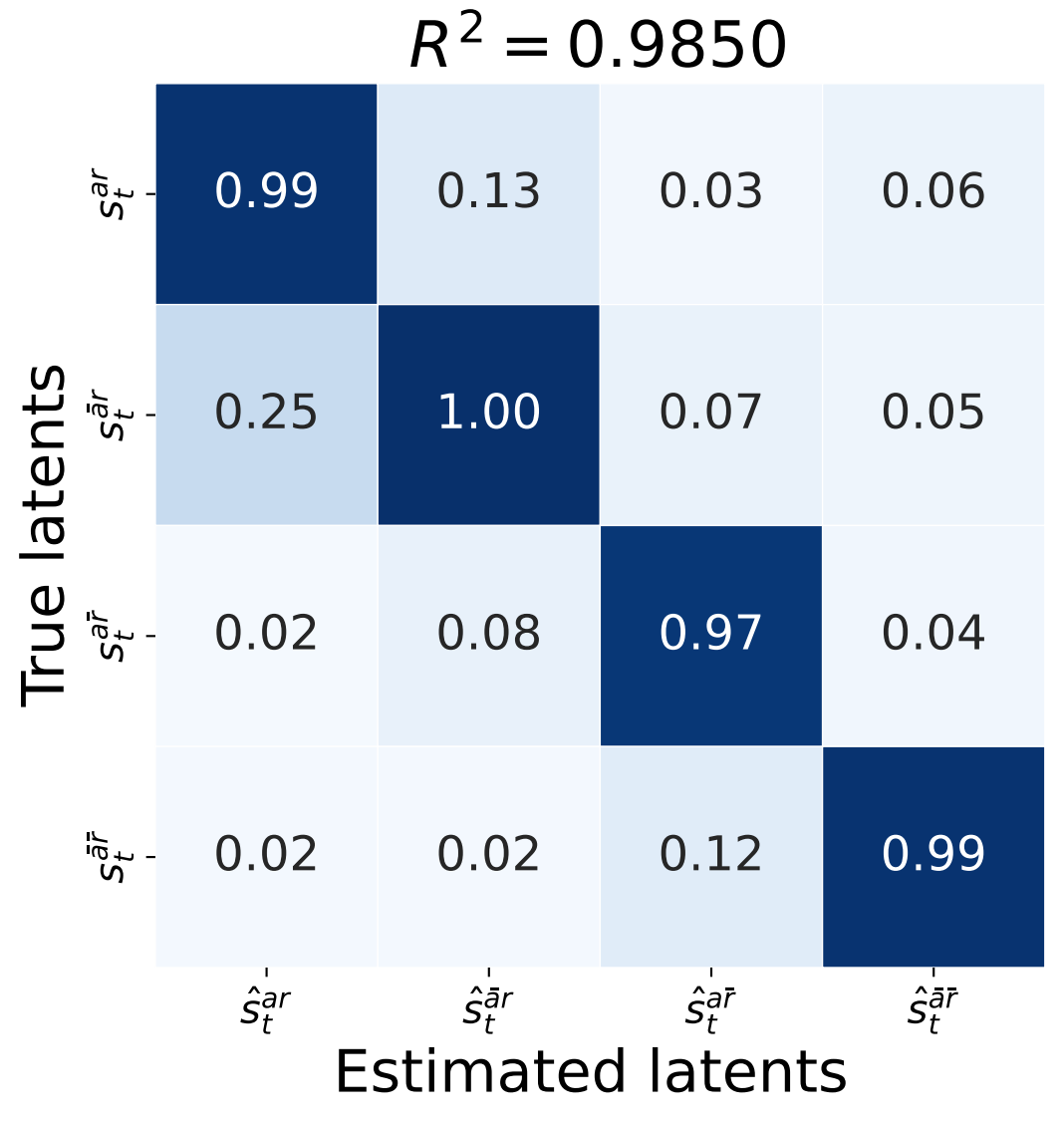
$R^2 = 0.9850$
True latents
s_t^{ar}
$s_t^{\bar{a}r}$
$s_t^{a\bar{r}}$
$s_t^{\bar{a}\bar{r}}$
0.99
0.13
0.03
0.06
0.25
1.00
0.07
0.05
0.02
0.08
0.97
0.04
0.02
0.02
0.12
0.99
$\hat{s}_t^{ar}$
$\hat{s}_t^{\bar{a}r}$
$\hat{s}_t^{a\bar{r}}$
$\hat{s}_t^{\bar{a}\bar{r}}$
Estimated latents