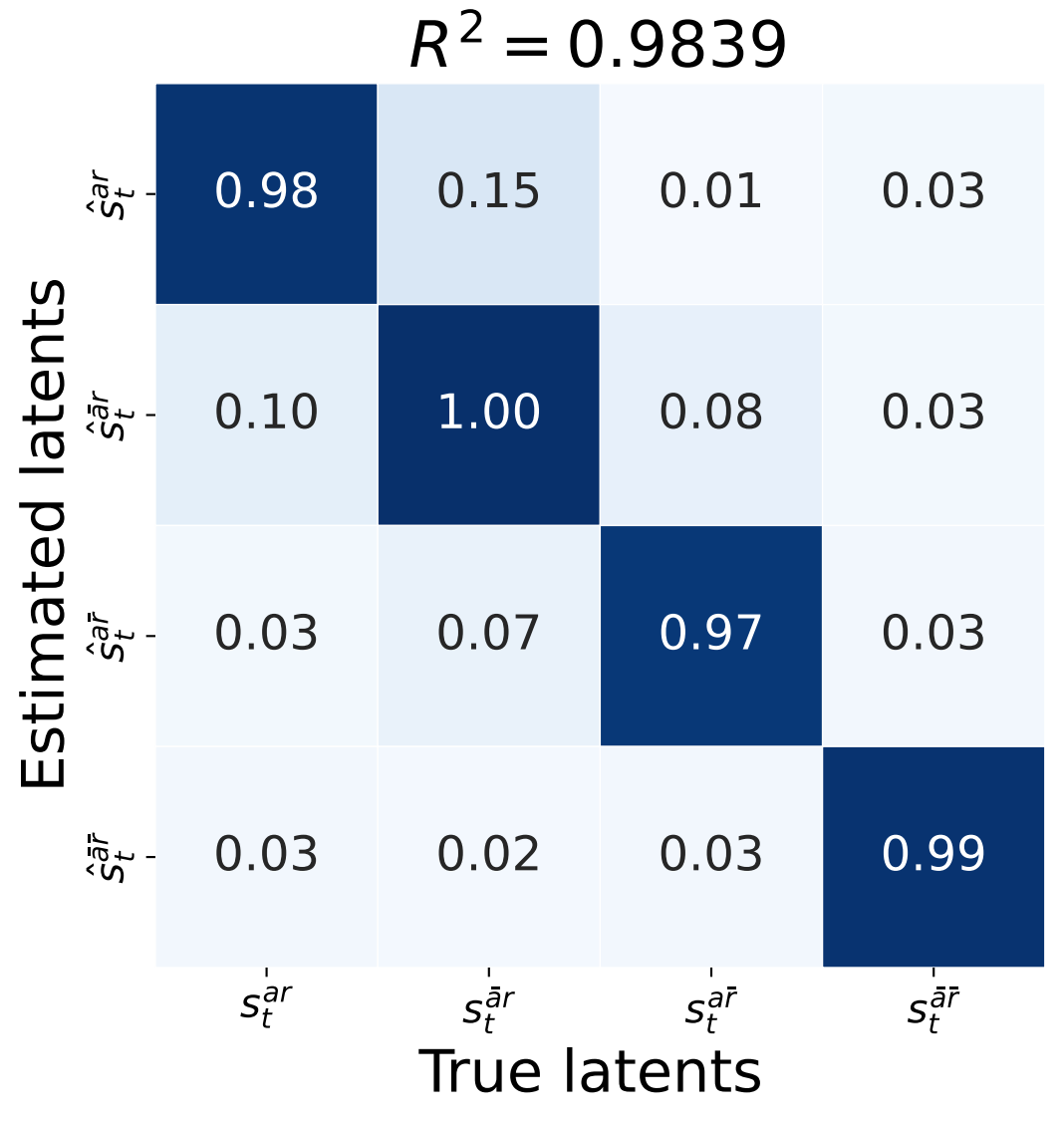
$R^2 = 0.9839$
Estimated latents
$\hat{s}_t^{ar}$
$\hat{s}_t^{\bar{a}r}$
$\hat{s}_t^{a\bar{r}}$
$\hat{s}_t^{\bar{a}\bar{r}}$
0.98
0.15
0.01
0.03
0.10
1.00
0.08
0.03
0.03
0.07
0.97
0.03
0.03
0.02
0.03
0.99
s_t^{ar}
$s_t^{\bar{a}r}$
$s_t^{a\bar{r}}$
$s_t^{\bar{a}\bar{r}}$
True latents