The other 8 theoretical model with corresponding population parameters of simulation one are placed as follows:



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| $Λ\_{x}=\left[\begin{matrix}0.80\\0.80\\0.80\end{matrix}\right]$ $θ\_{δ}=\left[\begin{matrix}0.36&0.00&0.00\\0.00&0.36&0.00\\0.00&0.00&0.36\end{matrix}\right]$$Λ\_{y}=\left[\begin{matrix}0.80\\0.80\\0.80\end{matrix}\right]$ $θ\_{ε}=\left[\begin{matrix}0.36&0.00&0.00\\0.00&0.36&0.00\\0.00&0.00&0.36\end{matrix}\right]$$Γ=\left[0.50\right]$ $ϕ=\left[1.00\right]$ $Β=\left[0.00\right]$ $Ψ=\left[1.00\right]$ |

**Figure S1** **| The SEM model with 2 factors and 3 indicators per factor, as well as the population parameters**. FA is exogenous latent variable (factor); FB is endogenous latent variable (factor); x1-x3 and y1-y3 are the x and y indicators, respectively; e1-e6 are error terms of the indicators.



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| $Λ\_{x}=\left[\begin{matrix}0.80\\0.80\\\begin{matrix}0.80\\0.80\end{matrix}\end{matrix}\right]$ $θ\_{δ}=\left[\begin{matrix}\begin{matrix}0.36\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\\begin{matrix}0.36\\0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.00\\\begin{matrix}0.00\\0.36\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\\0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Λ\_{y}=\left[\begin{matrix}0.80\\0.80\\\begin{matrix}0.80\\0.80\end{matrix}\end{matrix}\right]$ $θ\_{ε}=\left[\begin{matrix}\begin{matrix}0.36\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\\begin{matrix}0.36\\0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.00\\\begin{matrix}0.00\\0.36\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\\0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Γ=\left[0.50\right]$ $ϕ=\left[1.00\right]$ $Β=\left[0.00\right]$ $Ψ=\left[1.00\right]$ |

**Figure S2** **| The SEM model with 2 factors and 4 indicators per factor, as well as the population parameters**. FA is exogenous latent variable (factor); FB is endogenous latent variable (factor); x1-x4 and y1-y4 are the x and y indicators, respectively; e1-e8 are error terms of the indicators.



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| $Λ\_{x}=\left[\begin{matrix}0.80\\0.80\\\begin{matrix}0.80\\0.80\\0.80\end{matrix}\end{matrix}\right]$ $θ\_{δ}=\left[\begin{matrix}\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00&\begin{matrix}0.36&0.00&0.00\end{matrix}&0.00\end{matrix}\\\begin{matrix}\begin{matrix}0.00&\begin{matrix}0.00&0.36&0.00\end{matrix}&0.00\end{matrix}\\\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.36\end{matrix}&0.00\end{matrix}\\\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}&0.36\end{matrix}\end{matrix}\end{matrix}\right]$$Λ\_{y}=\left[\begin{matrix}0.80\\0.80\\\begin{matrix}0.80\\0.80\\0.80\end{matrix}\end{matrix}\right]$ $θ\_{ε}=\left[\begin{matrix}\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00&\begin{matrix}0.36&0.00&0.00\end{matrix}&0.00\end{matrix}\\\begin{matrix}\begin{matrix}0.00&\begin{matrix}0.00&0.36&0.00\end{matrix}&0.00\end{matrix}\\\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.36\end{matrix}&0.00\end{matrix}\\\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}&0.36\end{matrix}\end{matrix}\end{matrix}\right]$$Γ=\left[0.50\right]$ $ϕ=\left[1.00\right]$ $Β=\left[0.00\right]$ $Ψ=\left[1.00\right]$ |

**Figure S3** **| The SEM model with 2 factors and 5 indicators per factor, as well as the population parameters**. FA is exogenous latent variable (factor); FB is endogenous latent variable (factor); x1-x5 and y1-y5 are the x and y indicators, respectively; e1-e10 are error terms of the indicators.



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| $Λ\_{x}=\left[\begin{matrix}0.80\\0.80\\0.80\end{matrix}\right]$ $θ\_{δ}=\left[\begin{matrix}0.36&0.00&0.00\\0.00&0.36&0.00\\0.00&0.00&0.36\end{matrix}\right]$$Λ\_{y}=\left[\begin{matrix}0.80&0.00\\\begin{matrix}0.80\\0.80\\\begin{matrix}0.00\\0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.80\\0.80\\0.80\end{matrix}\end{matrix}\end{matrix}\right]$ $θ\_{ε}=\left[\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\0.00&0.36&\begin{matrix}0.00&0.00&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.36&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.36&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.00&\begin{matrix}0.00&0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Γ=\left[\begin{matrix}0.50\\0.50\end{matrix}\right]$ $ϕ=\left[1.00\right]$ $Β=\left[\begin{matrix}0.00&0.00\\0.50&0.00\end{matrix}\right]$ $Ψ=\left[\begin{matrix}1.00&0.00\\0.00&1.00\end{matrix}\right]$ |

**Figure S4** **| The SEM model with 3 factors and 3 indicators per factor, as well as the population parameters**. FA is exogenous latent variable (factor); FB and FC are endogenous latent variables (factors); x1-x3 and y1-y6 are the x and y indicators, respectively; e1-e9 are error terms of the indicators.



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| $Λ\_{x}=\left[\begin{matrix}0.80\\0.80\\\begin{matrix}0.80\\0.80\end{matrix}\end{matrix}\right]$ $θ\_{δ}=\left[\begin{matrix}\begin{matrix}0.36\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\\begin{matrix}0.36\\0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.00\\\begin{matrix}0.00\\0.36\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\\0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Λ\_{y}=\left[\begin{matrix}0.80&0.00\\0.80&0.00\\\begin{matrix}0.80\\\begin{matrix}0.80\\0.00\\\begin{matrix}0.00\\0.00\\0.00\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\\begin{matrix}0.00\\0.80\\\begin{matrix}0.80\\0.80\\0.80\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$ $θ\_{ε}=\left[\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\0.00&0.36&\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.36&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.36&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.36&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.36&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.36&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Γ=\left[\begin{matrix}0.50\\0.50\end{matrix}\right]$ $ϕ=\left[1.00\right]$ $Β=\left[\begin{matrix}0.00&0.00\\0.50&0.00\end{matrix}\right]$ $Ψ=\left[\begin{matrix}1.00&0.00\\0.00&1.00\end{matrix}\right]$ |

**Figure S5** **| The SEM model with 3 factors and 4 indicators per factor, as well as the population parameters**. FA is exogenous latent variable (factor); FB and FC are endogenous latent variables (factors); x1-x4 and y1-y8 are the x and y indicators, respectively; e1-e12 are error terms of the indicators.



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| $Λ\_{x}=\left[\begin{matrix}0.80\\\begin{matrix}0.80\\\begin{matrix}0.80\\\begin{matrix}0.80\\0.80\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$ $θ\_{δ}=\left[\begin{matrix}\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00&\begin{matrix}0.36&0.00&0.00\end{matrix}&0.00\end{matrix}\\\begin{matrix}\begin{matrix}0.00&\begin{matrix}0.00&0.36&0.00\end{matrix}&0.00\end{matrix}\\\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.36\end{matrix}&0.00\end{matrix}\\\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}&0.36\end{matrix}\end{matrix}\end{matrix}\right]$$Λ\_{y}=\left[\begin{matrix}0.80&0.00\\0.80&0.00\\\begin{matrix}0.80\\0.80\\\begin{matrix}0.80\\0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.80\\\begin{matrix}0.80\\\begin{matrix}0.80\\0.80\\0.80\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$ $θ\_{ε}=\left[\begin{matrix}\begin{matrix}\begin{matrix}0.36\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.36\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.36\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.36\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.36\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.36\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.36\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.36\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.36\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Γ=\left[\begin{matrix}0.50\\0.50\end{matrix}\right]$ $ϕ=\left[1.00\right]$ $Β=\left[\begin{matrix}0.00&0.00\\0.50&0.00\end{matrix}\right]$ $Ψ=\left[\begin{matrix}1.00&0.00\\0.00&1.00\end{matrix}\right]$ |

**Figure S6** **| The SEM model with 3 factors and 5 indicators per factor, as well as the population parameters**. FA is exogenous latent variable (factor); FB and FC are endogenous latent variables (factors); x1-x5 and y1-y10 are the x and y indicators, respectively; e1-e15 are error terms of the indicators.



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| $Λ\_{x}=\left[\begin{matrix}0.80&0.00\\0.80&0.00\\\begin{matrix}0.80\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.80\\\begin{matrix}0.80\\0.80\end{matrix}\end{matrix}\end{matrix}\right]$ $θ\_{δ}=\left[\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\0.00&0.36&\begin{matrix}0.00&0.00&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.36&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.36&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.00&\begin{matrix}0.00&0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Λ\_{y}=\left[\begin{matrix}0.80&0.00\\0.80&0.00\\\begin{matrix}0.80\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.80\\\begin{matrix}0.80\\0.80\end{matrix}\end{matrix}\end{matrix}\right]$ $θ\_{ε}=\left[\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\0.00&0.36&\begin{matrix}0.00&0.00&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.36&\begin{matrix}0.00&0.00\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.36&0.00\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.00&\begin{matrix}0.00&0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Γ=\left[\begin{matrix}0.50&0.50\\0.00&0.50\end{matrix}\right]$ $ϕ=\left[\begin{matrix}1.00&0.50\\0.50&1.00\end{matrix}\right]$ $Β=\left[\begin{matrix}0.00&0.00\\0.50&0.00\end{matrix}\right]$ $Ψ=\left[\begin{matrix}1.00&0.00\\0.00&1.00\end{matrix}\right]$ |

**Figure S7** **| The SEM model with 4 factors and 3 indicators per factor, as well as the population parameters**. FA and FB are exogenous latent variables (factors); FC and FD are endogenous latent variables (factors); x1-x6 and y1-y6 are the x and y indicators, respectively; e1-e12 are error terms of the indicators.



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| $Λ\_{x}=\left[\begin{matrix}0.80&0.00\\0.80&0.00\\\begin{matrix}0.80\\0.80\\\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\\0.00\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.80\\\begin{matrix}0.80\\0.80\\0.80\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$ $θ\_{δ}=\left[\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\0.00&0.36&\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.36&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.36&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.36&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.36&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.36&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Λ\_{y}=\left[\begin{matrix}0.80&0.00\\0.80&0.00\\\begin{matrix}0.80\\0.80\\\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\\0.00\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.80\\\begin{matrix}0.80\\0.80\\0.80\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$ $θ\_{ε}=\left[\begin{matrix}0.36&0.00&\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\0.00&0.36&\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}0.00\\0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\\begin{matrix}0.00\\0.00\end{matrix}\end{matrix}\end{matrix}\end{matrix}&\begin{matrix}\begin{matrix}0.36&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.36&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.36&\begin{matrix}0.00&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.36&0.00&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.36&0.00\end{matrix}\end{matrix}\end{matrix}\\\begin{matrix}0.00&0.00&\begin{matrix}0.00&\begin{matrix}0.00&0.00&0.36\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\end{matrix}\right]$$Γ=\left[\begin{matrix}0.50&0.50\\0.00&0.50\end{matrix}\right]$ $ϕ=\left[\begin{matrix}1.00&0.50\\0.50&1.00\end{matrix}\right]$ $Β=\left[\begin{matrix}0.00&0.00\\0.50&0.00\end{matrix}\right]$ $Ψ=\left[\begin{matrix}1.00&0.00\\0.00&1.00\end{matrix}\right]$ |

**Figure S8** **| The SEM model with 4 factors and 4 indicators per factor, as well as the population parameters**. FA and FB are exogenous latent variables (factors); FC and FD are endogenous latent variables (factors); x1-x8 and y1-y8 are the x and y indicators, respectively; e1-e16 are error terms of the indicators.