The LISREL Structural Equation Model

$$\eta = \beta\eta + \Gamma\xi + \zeta$$

(mx1)   (mxm) (mx1)   (mxn) (nx1)   (mx1)

$$y = \Lambda_y\eta + \varepsilon$$

(px1)   (pxm) (mx1)   (px1)

$$x = \Lambda_x\xi + \delta$$

(qx1)   (qxn) (nx1)   (qx1)

$\xi \sim N(0,\boldsymbol{\Phi}), \zeta \sim N(0,\boldsymbol{\Psi}), \varepsilon \sim N(0,\boldsymbol{\Theta}_\varepsilon), \delta \sim N(0,\boldsymbol{\Theta}_\delta)$

β, Γ, Λ_y and Λ_x constants with diagonal of β zero

η: Vector of latent endogenous variables

ξ: Vector of latent exogenous variables

y: Vector of observed indicators for η

x: Vector of observed indicators for ξ

ζ, ε and δ: Error terms (independent of one another)