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y = Xb + Z₁a + e (M1)

y = Xb + Z₁a + Wpe + e (M2)

y = Xb + Z₁a + Z₂m + e Cov_{am} = 0 (M3)

y = Xb + Z₁a + Z₂m + e Cov_{am} ≠ 0 (M4)

y = Xb + Z₁a + Z₂m + Wpe + e Cov_{am} = 0 (M7)

y = Xb + Z₁a + Z₂m + Wpe + e Cov_{am} ≠ 0 (M8)

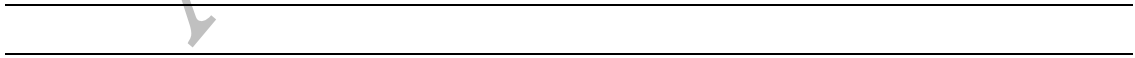
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