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The Effect of Servant Leadership on Employee's Outcomes: Does Endogeneity Matter?

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ABSTRACT

Today's society demands ethical and people-oriented management from companies. In this context, servant leadership represents a key element due to its influence on the organization's well-being and proper functioning, both at the individual level (employees) and the global level (team). This research analyzes servant leadership's influence on organizational citizenship behavior (OCB) and how it promotes its efficiency through its two dimensions (OCB towards the employees and OCB towards the organization). Thus, data has been collected from both managers and employees of 53 fitness centers belonging to four chains in Spain. The results reveal a significant direct influence of servant leadership on OCB and direct and indirect effects through employee's self-efficacy and job satisfaction. A set of managerial implications and future research lines are suggested after discussing the results, while an endogeneity test is illustrated.

Keywords: Servant Leadership, Organizational Citizenship Behavior, Endogeneity, Sports, PLS-SEM.

INTRODUCTION

Work plays a crucial role in the health and well-being of employees. From a positive psychology perspective (Seligman, 2002), a healthy organization has several factors to address at different levels – individual, group, and the company itself (Di Fabio, 2017). Employees can benefit when job design provides motivation, participation, and feedback regarding their performance at the individual level. Such jobs will enhance positive personal resources, such as emotional intelligence and resilience, which will promote their well-being within the organization.

Yet, few jobs are carried out in isolation. Thus, a healthy team is a working group that respects its members, takes time to listen, tolerates different views, and focuses on team-building. Indeed, the sense of belonging to a group is essential to most people's well-being. At the organizational level, healthy organizations develop efficient and competitive ways to work by promoting an organizational climate that supports positive relations and leadership styles to empower employees through autonomy and self-organization (Di Fabio et al., 2017).

Traditional leadership models place the leader at the top of the pyramid and ask subordinates to follow the leader's guidelines. However, servant leaders explicitly emphasize followers' needs and reverse the pyramid, placing themselves at the end of the hierarchy (Coetzer et al., 2017; Keets and Abaldo, 2017; Liden et al., 2008). In this context of reasoning, servant leadership can be considered an organizational virtue that encourages positive feelings and behaviors on the part of employees within the organization, and that even leads them to act beyond what is deemed to be mandatory, given their genuine commitment to both the organization and their peers (Organizational Citizenship Behavior, OCB) (Koning and Van Kleef, 2015). OCB, in turn, will improve collective performance (Chiniara and Bentein, 2018).

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We conduct our research in the context of sports centers – health and sport are top priorities for many people – to analyze the possible influence of the sports center's servant leaders on the behavior, feelings, and attitudes of the employees who work for them. More precisely, this research incorporates the variables employee's self-efficacy and job satisfaction, intending to clarify its role in servant leadership's influence on Organizational Citizenship Behavior (OCB). OCB is that employee behavior is not explicitly recognized by the organization's formal reward system, promoting efficient and effective functioning (Khalili, 2017; LePine et al., 2002; Teng et al., 2020).

This research addresses these elements and their possible relationships in a sports environment, allowing us to develop a set of hypotheses, propose a conceptual model, and draw some managerial implications.

Our study aims to explain how the relationships between these variables are. Since the purpose of this research is explanatory (and/or confirmatory) and it is using methods based on regression analyses (i.e., PLS-SEM), endogeneity is an issue that is worth addressing. The present work is based on the precedent model to illustrate with a real application how to perform an endogeneity test based on the seminal works from Hult et al. (2018) and Park and Gupta (2018). We found that currently, 44 PLS-SEM papers have cited this endogeneity test to date; however, very few (less than five articles) have carried out this test. Given we perceive a barrier to implement this test, we decided to show an illustrative example about how to address endogeneity in a PLS-SEM study following the Hult et al. (2018) suggestions.

THEORETICAL BACKGROUND

Our research draws upon positive psychology and is rooted on the job demands-resources (JD-R) theory (Bakker and Demerouti, 2016),

Hypothesized Model

As indicated above, this study follows an interest in analyzing the extent to which servant leadership can favor organizations' functioning. This influence takes place both at the level of their internal results (fulfillment of objectives, the effectiveness of their employees) and at the external level, i.e., taking as a reference their positive impact on social welfare, in line with the principles of Social Corporate Responsibility (Hsieh, 2020; Jarvis et al., 2016). Next, we provide a conceptual analysis of the variables incorporated in our model.

Job satisfaction refers to employees' state of mind within their job, which directly impacts their performance and attitudes in the work environment, just like their emotional well-being (Geetha and Sripirabaa, 2017; Türkoğlu et al., 2017). More precisely, job motivation generates positive emotions that shape commitments to and compliance with organizational needs and objectives (Moisander et al., 2016; Sungu et al., 2019), as suggested by the social constructionist theory on emotions in organizations (Callahan, 2002). Job satisfaction is considered a crucial element in human resources management and work psychology.

Satisfaction in the workplace can be influenced by numerous factors, such as monetary rewards, recognition of effort, professional and social relations with co-workers and leaders, working conditions, and motivation (Ouedraogo and Leclerc, 2013; Singh and Singh, 2019).

Servant leadership has been proposed as an antecedent of several work-related attitudinal results such as employees' commitment and job satisfaction (Coetzer et al., 2017; Van Dierendonck et al., 2014). Employees will respond to the way in which the leader treats them. Hence, if the leader is concerned about them and is committed to the organization (a servant leader), employees will imitate this behavior (Trong Tuan, 2017), fostering the emergence of organizational citizenship behaviors (OCB).

Organizational citizenship behavior (OCB) involves those behaviors that benefit an organization but fall outside formal job requirements and reward structures. Given the importance of OCB, organizations should motivate their employees to perform these behaviors (Koning and Van Kleef, 2015; Chiniara and Bentein, 2018). Hence, it is of paramount importance for organizations to encourage their employees to be good citizens. Servant leadership could play a vital role in this matter. Indeed, a considerable amount of research has been dedicated to addressing the questions of when employees will engage in OCB and how OCB can be promoted among employees (Chiniara & Bentein, 2018; Mustamil & Najam, 2020).

Much of the research on OCB arises as a response to Organ's (1977) interest in analyzing the influence of job satisfaction on organizational performance through employees' behaviors that managers expect but cannot require (Motowidlo, 2000; Khalili, 2017). Several authors suggested that employees' actions directed to individuals should be distinguished from those aimed at the organization (Lee and Allen, 2002). Following those authors, we include OCB_i and OCB_o. On the one hand, OCB_o consists of those behaviors more directly intended to benefit the organization. On the other hand, OCB_i refers to those behaviors aimed at other employees in the organization.

These approaches lead to the following hypothesis:

H₁: *Servant Leadership positively influences Job Satisfaction.*

H₂: *Servant Leadership positively influences OCB.*

H₃: *Job Satisfaction positively influences OCB.*

Self-efficacy is defined as "belief in one's capabilities to mobilize the motivation, cognitive resources, and courses of action needed to meet given situational demands" (Wood and Bandura, 1989, p.408). Self-efficacy produces attainments in certain areas of human life, such as diagnosing tasks, evaluating alternative actions, administering efforts to achieve a goal, and creating self-incentives to generate and maintain engagement and motivation (Bandura, 2006).

Self-efficacy influences job attitudes, training proficiency, and job performance (Türkoğlu et al., 2017; Chen et al., 2001), as well as in goals and aspirations, outcome expectations, affective proclivities, or perceptions of the environment's constraints and opportunities (Fast et al., 2014), levels of commitment, levels of outcomes produced by their efforts (Karabiyik and Korumaz, 2014), resilience to adversity and, in an overall way, in having an optimistic or pessimistic perspective in life in general, and within the job context in particular, where job satisfaction is a specific issue (Geetha and Sripirabaa, 2017).

The influence of self-efficacy on people's quality of life makes the study of this variable particularly important. In our case, this analysis is carried out in the working context. It states

that the attitudes and organizational management of servant leadership can drive employees' self-efficacy, which in turn enhances job satisfaction and OCB behavior in its two dimensions, that is, towards the individuals (OCB_i) and towards the organization (OCB_o).

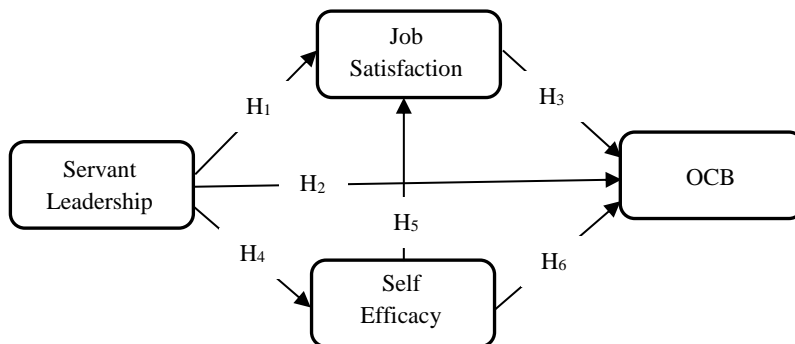
Following this argument, this research incorporates the variable self-efficacy to analyze its role in servant leadership's influence on the OCB. Thus, the following hypotheses are proposed:

H4: *Servant Leadership positively influences Self-Efficacy.*

H5: *Self-Efficacy positively influences Job Satisfaction.*

H6: *Self-Efficacy positively influences OCB.*

Figure 1. Illustrative Model



RESEARCH METHOD

Context

The fitness industry was selected to test our model because it is a sport co-participant service, with a medium-high level of interaction between employees and customers. Their firms offer their customers an opportunity to meet their pleasure and fitness needs through any skill development, the pursuit of excellence, sustenance, and healing/restoration. In this sense, some managerial studies in the fitness industry aim to improve their employee's performance at the job.

The fitness industry in Europe exhibits the highest level of profitability worldwide (IHRSA, 2017). During 2017, the number of active members rose 4%, up to 60 million customers, yielding an income of 2,9 billion euros. The number of fitness centers has also increased by 3,2%, reaching more than 59,000. In terms of customers, Germany is the leading country in the fitness penetration rate, followed by the U.K., France, Italy, and Spain. This study was carried out in Spain, the fifth country, achieving 8% of market share in Europe (Life Fitness, 2017), where low-cost private centers have driven this growth. According to Deloitte (2018), 5.2 million members exercise at one of 4,520 fitness clubs, equivalent to a penetration rate of 11.2% of Spain's total population.

Constructs Measurement

The scales used to measure the study variables are presented next (see Appendix), and all of them were operationalized as composites.

Servant Leadership Scale

We chose the executive servant leadership scale proposed by Reed, Vidaver-Cohen, and Colwell (2011) to target top executive behavior. Several existing tools are available to measure Servant leadership (Eva et al., 2019; Gocen and Sen, 2020). Nevertheless, this scale is explicitly focused on the conduct of top executives. This scale includes 25 items nested into five factors that address the five essential servant leadership attributes identified by Greenleaf (1970): interpersonal support, building community, altruism, egalitarianism, and moral integrity.

OCB Scale

We used the 16-item scale of Lee and Allen (2002) to measure OCB. We have chosen this scale due to its consideration of two groups of items: eight items to capture the interpersonal dimension of OCB (i.e., OCB_i) and eight items to capture its organizational dimension (i.e., OCB_o). Lee and Allen (2002) supported the empirical distinction between OCB_i and OCB_o.

Job Satisfaction Scale

We chose the short version of the Minnesota Questionnaire (1967), designed to measure the employee's satisfaction in the job context, used in numerous studies, and highly recognized in the field of research (Geetha and Sripirabaa, 2017). This scale provides more detailed information than other general measures of job satisfaction. It comes from an extended version of the scale, which incorporates 100 items, grouped into 20 job satisfaction dimensions. The short-form consists of 20 items from the long-form that best represents each of the 20 scales. Factor analysis of the 20 items resulted in two factors: intrinsic and extrinsic satisfaction, which in our study correspond to the two dimensions of job satisfaction identified.

Self-Efficacy Scale

We used the one-dimensional 8-item scale proposed by Chen, Gully, and Eden (2001) to measure this variable. This scale has the advantage of being shorter and more general than the one proposed by Bandura (2006) and its high adaptability to be applicable in different contexts (Fast, Burris, and Bartel, 2014). The validation of the scale for our study has confirmed the one-dimensional character of this variable and the permanence of all the original scale items.

Data Collection

We initially contacted fifteen major fitness chains in Spain by email (Valcarce, López, and García-Fernández, 2018). We explained the purpose of the research, providing detailed objectives and the duties for the center's manager, employees, and customers in case they decide to participate in the study. Four fitness chains remained in the study after describing this process, leaving 53 centers as our final sample.

Sample

Next, we provide a descriptive analysis of the composition of the sample of managers and employees relevant to this piece of the study. Table 1 describes the sample of center managers. There are 53 center managers, where the standard profile is male (71,7%), aged between 31-50 years old (94,3%), with a college degree (79,2%). There is no statistically significant difference among fitness companies.

Table 1 describes the sample of employees. We gathered information from 480 employees, where the typical profile is female (56,7%), aged between 20-40 years old (78,1%), with a college degree (70,6%). Again, there is no statistically significant difference among fitness companies.

Table 1: Employees Sample

		Fitness Company								TOTAL	
		Homes		BeOne		Lowfit		Yo10		N	%
Gender	Female	67	59,3%	171	56,3%	30	53,6%	4	57,1%	272	56,7%
	Male	46	40,7%	133	43,8%	26	46,4%	3	42,9%	208	43,3%
	Total	113	100,0%	304	100,0%	56	100,0%	7	100,0%	480	100,0%
Age	20-30 years	37	32,7%	99	32,6%	20	35,7%	5	71,4%	161	33,5%
	31-40 years	49	43,4%	138	45,4%	25	44,6%	2	28,6%	214	44,6%
	41-50 years	25	22,1%	59	19,4%	10	17,9%	0	0,0%	94	19,6%
	50+ years	2	1,8%	8	2,6%	1	1,8%	0	0,0%	11	2,3%
	Total	113	100,0%	304	100,0%	56	100,0%	7	100,0%	480	100,0%
Education	None	0	0,0%	1	0,3%	0	0,0%	0	0,0%	1	0,2%
	Elementary	1	0,9%	19	6,3%	8	14,3%	0	0,0%	28	5,8%
	High School	22	19,5%	74	24,3%	10	17,9%	0	0,0%	106	22,1%
	College	89	78,8%	206	67,8%	38	67,9%	6	85,7%	339	70,6%
	Ph.D.	1	0,9%	4	1,3%	0	0,0%	1	14,3%	6	1,3%
	Total	113	100,0%	304	100,0%	56	100,0%	7	100,0%	480	100,0%

Data analysis

All model measures are operationalized as composites; therefore, we decide to use PLS-SEM to test our hypotheses (Cepeda et al., 2019). PLS-SEM permits modeling latent variables based on behavioral research, composite constructs, and different measurement scales. The aim of PLS-SEM is, therefore, to investigate the relations between directly non-observable variables (i.e., latent variables), which are, in turn, measured by indicators (i.e., manifest variables), provided by scales (Hair et al., 2019; Machitella et al., 2020; Signore et al., 2019). PLS-SEM election is that we have assessed some composites in a reflective manner when the indicators that compound the latent variable are correlated, and some composites in a formative manner where the indicators form an index (Sarstedt et al., 2017). Our study has an explanatory purpose following Henseler's (2018) and Cepeda et al.'s (2019) classification of PLS-SEM objectives; it implies the hypothesis testing of a particular research model. Therefore, endogeneity is an issue to be considered.

A two-step procedure has been established to assess a confirmatory model with PLS (Hair et al., 2019): (1) assessment of the measurement model and (2) assessment of the structural model. We followed a bootstrap procedure to find the significance of indices (Chin, 1998). Bootstrapping is a resampling procedure that allows assessing the significance of fit indices, path coefficients, weights, and loadings of each composite's indicators (i.e., latent variable). We employed the SmartPLS 3.3.2. (Ringle et al., 2015), and followed the procedure described by Cepeda-Carrión et al. (2017).

RESULTS

Measurement model

Hair et al. (2019) describe the process to assess the measurement model. Results evidence that the measurement model meets all of the commonly designated requirements. First, the individual items are reliable because all standardized loadings are larger than 0,7 in those constructs which are modeled reflectively, except for four items (Seff7, Ocb9, Ocb10, Ocb13). Second, because all consistent measures are larger than 0,8, the model satisfies the prerequisite of construct reliability. The scores for average variance extracted (AVE) exceed the threshold

of 0,5 for composite dimensionality, and these latent variables, therefore, achieve convergent validity. Finally, all the variables attain discriminant validity since all HTMT is below 0,85 (Table 2).

Two of the constructs above are second-order, modeled as formative – Servant leadership and job satisfaction. The servant leadership construct comprises five components – altruism, interpersonal support, community building, egalitarianism, and integrity. Afterward, we calculated the scores for each center and linked them to the employee's database. As can be seen, the manager's community building (COMM) is the most substantial contributor to the index (0,445), whereas the manager's altruism (ALTR) is a non-significant contributor to the index (-0,078).

Table 2. Measurement Model

Construct	Indicator	Loadings ^a / Weights ^b	Composite reliability	Cronbach's Alpha	Rho_A	AVE
Servant Leadership ^b (<i>formative</i>)	ALTR	-0,078	0,850	0,807	0,830	0,568
	INTER	0,365	0,762	0,748	0,759	0,582
	COMM	0,445	0,804	0,707	0,790	0,653
	EQUAL	0,221	0,835	0,781	0,804	0,565
	INTEGR	0,312	0,855	0,713	0,816	0,622
Self-Efficacy ^a	Seff1	0,743	0,939	0,925	0,932	0,660
	Seff2	0,834				
	Seff3	0,865				
	Seff4	0,895				
	Seff5	0,887				
	Seff6	0,772				
	Seff7	0,640				
	Seff8	0,829				
Job Satisfaction ^b (<i>formative</i>)	JSAT1	0,090				
	JSAT2	0,947				
OCB Individuals ^a	Ocb1	0,709	0,907	0,882	0,887	0,549
	Ocb2	0,805				
	Ocb3	0,733				
	Ocb4	0,734				
	Ocb5	0,746				
	Ocb6	0,750				
	Ocb7	0,782				
	Ocb8	0,663				
OCB Organization ^a	Ocb9	0,642	0,922	0,902	0,91	0,598
	Ocb10	0,721				
	Ocb11	0,786				
	Ocb12	0,808				
	Ocb13	0,689				
	Ocb14	0,828				
	Ocb15	0,849				
	Ocb16	0,837				

The remaining constructs are drawn from the employee's information – self-efficacy, job satisfaction, and organizational citizenship behavior towards the individuals and towards the organization. Again, the job satisfaction scale yielded two dimensions, which are modeled as a second-order formative – (i) working conditions and environment (JSAT1), and (ii) employee's personal realization (JSAT2). JSAT2 weights are much more than JSAT1 in the completion of the job satisfaction index. Finally, self-efficacy and OCBs constructs are modeled as first-order reflective scales. As Table 2 exhibits, they display good measurement properties.

Table 3a and Table 3b examine the discriminant validity of reflective constructs. According to both criteria – the Fornell and Larcker's (1981) and the heterotrait-monotrait ratio of correlations – there is evidence of discriminant validity (Henseler et al., 2015).

Table 3a. Discriminant validity (HTMT^a ratio)

Construct	Self-Efficacy	OCB Individuals	OCB Organization
Self-Efficacy			
OCB Individuals	0,502		
OCB Organization	0,504	0,663	

a. Threshold value should be below 0.9 (Henseler et al., 2015)

Table 3b. Discriminant validity (Fornell and Larker^a)

Construct	Servant Leadership	Self-Efficacy	Job Satisfaction	OCB Individuals	OCB Organization
Servant Leadership	-				
Self-Efficacy	0,114	0,812			
Job Satisfaction	0,081	0,388	-		
OCB Individuals	0,124	0,463	0,446	0,771	
OCB Organization	0,147	0,464	0,637	0,589	0,773

a. Diagonal values (square root of AVE) should be higher than off-diagonal values (correlations)

Also, after ensuring content validity, we must address the issue of multicollinearity for formative indexes. According to the VIF values, all formative items range from 1,225 to 2,493, which means there is no problem with this matter.

Structural Model

The path coefficients are the most important result of the structural model. They indicate a change in a dependent variable resulting from a unit change in an independent variable when all other independent variables remain constant. As Hair et al. (2019) comment, the use of bootstrapping (5,000 resamples) produces standard errors and t-statistics to assess the statistical significance of the path coefficients. Thus, the consideration of bootstrap percentile confidence intervals provides greater assurance than merely relying on null hypothesis significance testing. Besides, the assessment of direct and indirect joint effects provides evidence for mediation (Nitzl et al., 2016).

Table 4. Structural Model (bootstrapping)

Path	Original sample	Average simple	5%	95%	t-Value	p-Value
Servant Leadership → Self-Efficacy	0,114	0,125	0,045	0,199	2,365	0,009
Servant Leadership → Job Satisfaction	0,038	0,048	-0,026	0,116	0,880	0,190
Servant Leadership → OCB Individual	0,061	0,064	-0,005	0,130	1,481	0,069
Servant Leadership → OCB Org.	0,076	0,078	0,025	0,130	2,348	0,009
Self-Efficacy → Job Satisfaction	0,384	0,386	0,308	0,461	8,411	0,000
Self-Efficacy → OCB Individual	0,335	0,337	0,258	0,412	7,276	0,000
Self-Efficacy → OCB Organization	0,248	0,249	0,171	0,326	5,236	0,000
Job Satisfaction → OCB Individual	0,311	0,313	0,240	0,383	7,276	0,000
Job Satisfaction → OCB Org.	0,534	0,534	0,467	0,600	13,249	0,000

All the direct effects in the model are supported, except for Servant Leadership to Job Satisfaction. The percentile bootstraps at the 95% confidence interval have this outcome (Table 4).

According to Hair et al. (2019), the first step in assessing the structural model is examining collinearity among the latent constructs. No VIF value is above the suggested threshold value of 3.0; we have found no collinearity issues. Next, we must assess the significance and relevance of the structural model relationships. As Table 5 shows, the results demonstrate that every relationship is significant except for servant leadership's direct path to Job Satisfaction. Also, the Servant Leadership path to OCB_i is significant at the 10% level. After examining the significance of relationships, it is essential to evaluate the relevance of such relationships. Table 5 displays the direct, indirect, and total effects of the relationships. In Figure 2, it is shown a graphical representation of the results of the model

Table 5a. Path Coefficients

Construct	Self-Efficacy	Job Satisfaction	OCB Individual	OCB Organization
Servant Leadership	0,114	0,038 ^a	0,061	0,038
Self-Efficacy		0,384	0,335	0,248
Job Satisfaction			0,311	0,534
OCB Individual				
OCB Organization				

a. Not significant

Table 5b. Indirect Effects

Construct	Self-Efficacy	Job Satisfaction	OCB Individual	OCB Organization
Servant Leadership		0,044	0,063	0,072
Self-Efficacy			0,119	0,205
Job Satisfaction				

Table 5c. Total Effects

Construct	Self-Efficacy	Job Satisfaction	OCB Individual	OCB Organization
Servant Leadership	0,114	0,081	0,124	0,147
Self-Efficacy		0,384	0,455	0,454
Job Satisfaction			0,311	0,534
OCB Individual				
OCB Organization				

Figure 2. Structural model results (direct path coefficients)

Note: The first figure is related to OCB_{individual} and the second one to OCB_{organization}

These results enable us to draw some interesting conclusions. Our dependent variables – the OCB_i, and the OCB_o – are explained by two employee-related variables – self-efficacy and job satisfaction – and the manager's servant leadership. In this regard, the employee's self-efficacy is the primary driver when predicting OCB_i (0,455), while job satisfaction exerts a significant impact (0,534) over OCB_o. The manager's servant leadership also contributes to both of them (0,124 to 0,147) and employee self-efficacy. Still, it does not make a significant contribution to the job satisfaction of the employee.

The model's predictive power is examined by the coefficient of determination (R^2 value). However, the adjusted R^2 can be used as a better criterion to avoid bias towards complex models since the more paths pointing at the target construct, the higher the R^2 . This criterion is modified according to the number of exogenous constructs relative to sample size. Both are reported in Table 7. Also, the effect size f^2 shows the change in R^2 if a specified construct is omitted from the model. A guideline of 0,02, 0,15, and 0,35 represent respectively, small, medium, and large effects (Cohen,1988). According to the results displayed in Table 6, we can predict a fair portion of our dependent variables, OCB_i (0,30) and OCB_o (0,46).

Table 6. R², Adjusted R², and effect size f²

Construct	R ²	Adj R ²	Self-Efficacy	Job Satisfaction	OCBi	OCBo
Servant Leadership	-	-	0,013	0,002	0,005	0,011
Self-Efficacy	0,013	0,011		0,171	0,136	0,098
Job Satisfaction	0,152	0,148			0,117	0,454
OCB Individuals	0,302	0,297				
OCB Organization	0,467	0,464				

Endogeneity

All these results are final, and most of the PLS-SEM works are done in this way. However, considering endogeneity is a critical issue in explanatory studies using OLS algorithms. Traditionally, most methodological authors have stated that PLS-SEM studies are not able to manage endogeneity. In fact, there are already ways to address the endogeneity bias in explanatory studies in PLS-SEM literature. This section of the paper is dedicated to offering an illustrative example of an endogeneity test suggested by Hult et al. (2018). We aim to help other researchers with their endogeneity analysis. It is considered in PLS-SEM paper using a confirmatory and/or explanatory purpose.

Endogeneity is an issue in PLS-SEM explanatory papers because it is necessary to demonstrate that PLS-SEM results are robust. Endogeneity arises when non-random samples are selected, and in research models where it is not very clear the direction of the relationships between variables and/or some important variables which are not present in the model (Antonakis et al., 2010). If all of it is not considered, the OLS estimations generated by PLS-SEM are biased, and therefore the soundness of results is ultimately questioned. The main question related to endogeneity is whether all variables have been fixed and/or considered; these would be the estimated parameters. When the answer is no, the endogeneity suspicions grow.

Our endogeneity test is based on Hult et al. (2018). We included instrumental variables (e.g., control variables) in our model, pointing to dependent variables of OCB and the Gaussian copula estimated proposed by Park and Gupta (2012) and described by Hult et al. (2018).

Three control variables were used to measure endogeneity potential: gender, center, and chain. We take all three variables, and all three were linked to the dependent variable (OCB). All estimations of path coefficients were close to zero and non-significant after running the bootstrap procedure of 5.000 repetitions.

Next, we ran the Gaussian copula procedure:

- 1) Check the requirements before running the analysis with the Gaussian copula.

First, we check if the variables, which potentially have endogeneity, are distributed in a non-normal way. We did this by running the Kolmogorov-Smirnov test with Lilliefors correction (Sarstedt and Mooi 2014) on the standardized composite scores of SE, SL, and JSAT, which provides the estimation of the PLS-SEM model. If the p-value is less than 0.05, the variable does not follow a normal distribution. The results indicate (p= 0.0002) that none of the

constructs have normal-distributed scores, which allows us to analyze endogeneity with Gaussian copulation analysis.

- 2) Run Gaussian copula analysis adding a copula for each independent variable for each dependent variable.

There are three independent variables (i.e., SE, SL, and JSAT) and two dependent variables (OCB_o and OCB_i). Therefore, we need to run two Gaussian copula analyses, one for each dependent variable.

The next tables exhibit the results for the first dependent variable (i.e., OCB_o):

Table 7. Gaussian copula results on OCB_o (I)

Variable	Original Model		Gaussian Copula Model 1 (added copula: SE)		Gaussian Copula Model 2 (added copula: SL)		Gaussian Copula Model 3 (added copula: JS)	
	Value	p-value	Value	p-value	Value	p-value	Value	p-value
Self-efficacy	0,268	0,00	0,268	0,00	0,248	0,00	0,247	0,00
Servant Leadership	0,076	0,02	0,076	0,02	0,039^{ns}	0,481	0,075	0,02
Job satisfaction	0,536	0,00	0,536	0,00	0,533	0,00	0,512	0,00
C _{SE}			-0,017^{ns}	0,666				
C _{SL}					0,036^{ns}	0,401		
C _{JS}							0,021^{ns}	0,544

Table 8. Gaussian copula results on OCB_o (II)

Variable	Gaussian Copula Model 4 (added copula: SE, SL)		Gaussian Copula Model 5 (added copula: SL, JS)		Gaussian Copula Model 6 (added copula: SE, JS)		Gaussian Copula Model 7 (added copula: SE, SL, y JS)	
	Value	p-value	Value	p-value	Value	p-value	Value	p-value
Self-efficacy	0,270	0,00	0,247	0,00	0,270	0,00	0,273	0,00
Servant Leadership	0,036^{ns}	0,514	0,039^{ns}	0,514	0,076	0,02	0,036	0,512
Job satisfaction	0,535	0,00	0,511	0,00	0,504	0,00	0,502	0,00
C _{SE}	-0,016^{ns}	0,632			-0,017^{ns}	0,627	-0,018^{ns}	0,584
C _{SL}	0,039^{ns}	0,374	0,036^{ns}	0,401			0,039^{ns}	0,365
C _{JS}			0,021^{ns}	0,563	0,031^{ns}	0,470	0,032^{ns}	0,449

According to table 7 and 8, the results show that none of the copulas introduced in our model were significant. Although the Gaussian copula of Servant Leadership is always non-significant, its addition modifies Servant Leadership's parameter from being slightly significant in the models where its copula is not to be significant in the models where its copula is. When we introduce SL's copula, the SL's impact on OCB_o goes from 0,076* to 0,039ns. It changes by 0.037 (model 2). The parameter value is so small, and the f² is less

than 0.02, so its impact on the model is minimal. Therefore, endogeneity is not an issue for the estimation of the relationship pointing at OCB_o.

The next tables exhibit the second dependent variable (i.e., OCB_i):

Table 9. Gaussian copula results on OCB_i (I)

Variable	Original Model		Gaussian Copula Model 1 (added copula: SE)		Gaussian Copula Model 2 (added copula: SL)		Gaussian Copula Model 3 (added copula: JS)	
	Value	p-value	Value	p-value	Value	p-value	Value	p-value
Self-efficacy	0,335	0,00	0,311	0,00	0,336	0,00	0,327	0,00
Servant Leadership	0,076 ^{ns}	0,114	0,060^{ns}	0,104	-0,051^{ns}	0,444	0,061^{ns}	0,10
Job satisfaction	0,311	0,00	0,309	0,00	0,308	0,00	0,192	0,00
c _{SE}			-0,016^{ns}	0,609				
c _{SL}					0,112	0,04		
c _{JS}							0,116	0,00

Table 10. Gaussian copula results on OCB_i (II)

Variable	Gaussian Copula Model 4 (added copula: SE, SL)		Gaussian Copula Model 5 (added copula: SL, JS)		Gaussian Copula Model 6 (added copula: SE, JS)		Gaussian Copula Model 7 (added copula: SE, SL, y JS)	
	Value	p-value	Value	p-value	Value	p-value	Value	p-value
Self-efficacy	0,319	0,00	0,329	0,00	0,319	0,00	0,327	0,00
Servant Leadership	-0,049^{ns}	0,453	-0,050^{ns}	0,448	0,061^{ns}	0,101	-0,050^{ns}	0,505
Job satisfaction	0,307	0,00	0,190	0,01	0,195	0,009	0,191	0,04
c _{SE}	-0,012^{ns}	0,713			0,006^{ns}	0,855	0,002^{ns}	0,968
c _{SL}	0,110	0,04	0,112	0,039			0,112^{ns}	0,090
c _{JS}			0,117^{ns}	0,009	0,113	0,019	0,116^{ns}	0,175

Concerning the other dependent variable, things are different. Now, Gaussian copulas of LS and JSAT are all significant except in model 7. The variation of the servant leadership parameter is minimal. The variation in JSAT goes from 0,31 to 0,19 in OCB_i in all models where their copula is added. However, in model 7, the copulas are made non-significant. We can conclude that JSAT presents an endogeneity problem in its relationship with OCB_i. Model 3 is the best to isolate endogeneity, giving values of the least biased relationships for JSAT. Therefore, there are omitted variables that explain better the relationship between JSAT and OCB_i.

DISCUSSION

In our illustrative example, servant leadership is characterized by a particular focus on service and care for others, which leads to the development of an ethical work climate (Teng et al., 2020). The effectiveness of this type of leadership tends to increase when leaders are competent both personally and socially, demonstrating integrity, trust, respect, empathy, and fairness (Coetzer et al., 2017). In this way, servant leadership represents a way to create emotional links between organizations and their internal and external stakeholders, which makes it more likely that these stakeholders will achieve satisfaction (Zahra et al., 2019).

The dynamics described above leads organizations to improve their results, not only at the level of achieving operational objectives but also at the level of quality of life for their members. This, in turn, enhances differentiation from competitors and the possibility of developing competitive advantages (Adiguzel et al., 2020; Nayak, 2016). Also, it must be acknowledged the importance of knowing how to lead with wisdom and ethical principles, of knowing how to motivate individuals, promote their creativity, and unite the team (Nonaka and Takeuchi, 2011; Zahra et al., 2019). This will reduce the well-being behavior of employees and contribute to the well-being and profitability of the organization (Mindy et al., 2016; McLeod et al., 2018).

In this regard, the results obtained in this study highlights the importance of promoting a servant leadership attitude and behavior among the managers of organizations, due to its positive effect on employees, which in turn greater tendency to develop self-efficiency, autonomy, competence, and motivation, as stated in the Self-Determination Theory (Lumpkin and Achen, 2018). This provides them with greater job satisfaction, an emotional element that also strengthens OCB towards the members of the organization, and towards external clients. Finally, servant leadership also promotes OCB towards the organization (Chiniara and Bentein, 2018).

All these contributions would hold if we have no consideration for the endogeneity test. After our endogeneity assessment, we can now better qualify our findings. Thus, while our contributions are the same for the links to OCB towards the organization, however, they are not completely accurate to the relationships pointing at OCB_i . Our results assessing endogeneity showed that parameter estimation of those relationships are biased (that is to say, they are not fixed) because some variables have been omitted, and they are determinants to explain the antecedents of OCB_i . Therefore, our findings related to OCB_i have to be considered with caution, and more studies are necessary to explain those relationships. Thus, the next paragraph is quite useful because we can find clues of potential variables that could be those former omitted variables.

First, we might include some other variables such are the emotional intelligence of the leader or its own self-efficacy into the model since emotionally intelligent leaders are self-aware and self-regulating, boost motivation, and demonstrate empathy and social skills (Lumpkin and Achen, 2018). Hence the interest in seeing to what extent they can promote satisfaction, self-efficacy, and OCB in followers, which is especially important in the context of sports organizations (Burton et al., 2017), given the nature of this type of service, its direct implications on the physical and mental well-being of clients, and the high degree of interaction between employees and clients that its provision requires. These are paths leading to further research from this study.

The present paper provides an illustrative example of how endogeneity can change the interpretation of the results obtained. In our example, we bring a research model tested by PLS-SEM, given the algorithm is based on (i.e., OLS). The potential of bias in results is exceptionally high when you test a research model with explanatory purposes (testing hypothesis mainly). Therefore, following the recommendations of Hult et al. (2018) and more recently Sarstedt et al. (2020), researchers using PLS-SEM testing hypotheses should run an endogeneity test to make sure that the parameter estimations are correct. Thus, our illustrative example offers some interesting contributions that can help researchers. First, the paper shows a way of reporting an endogeneity test. Second, our example offers an illustration of Gaussian copula endogeneity analysis. Third, we present one example where endogeneity is not an issue and another situation with endogeneity problems. Additionally, we provide an example in our discussion section about how findings interpretations change when endogeneity exists.

Limitations and Further Research

We acknowledge our work has certain limitations. The main one is the self-reported nature of servant leadership measurement. Despite the practical difficulties, we should have gathered the followers' evaluation of their leaders to balance the servant leadership scale. Therefore, leadership measures are likely to be self-concept biased. Also, this is the first wave of data collection, so the study's design is cross-sectional. Indeed, we plan to gather a second wave of data to check on a coaching program's effect on managers and employees. We speculate that a long-term analysis will provide interesting insights on the matter.

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