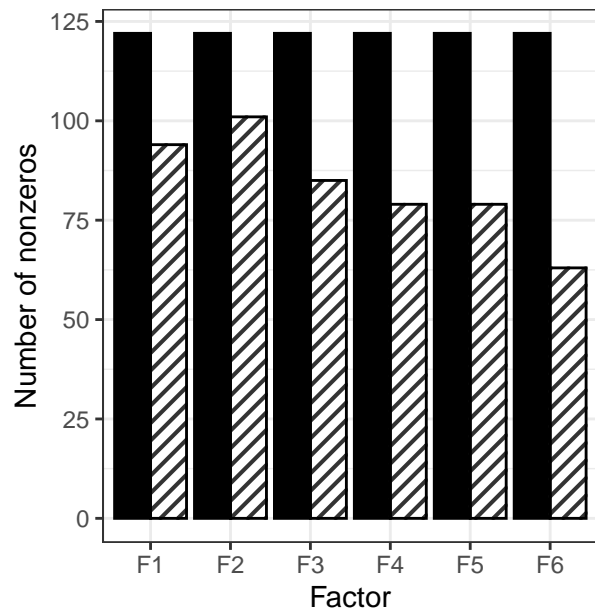
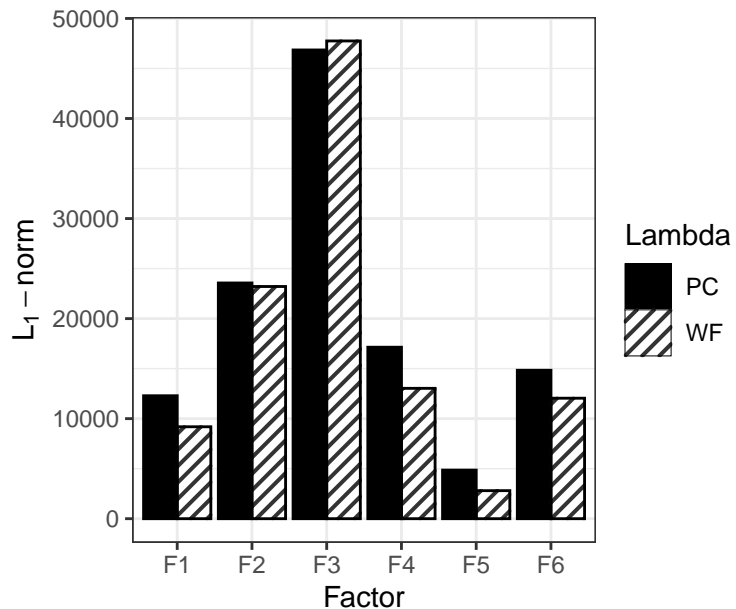
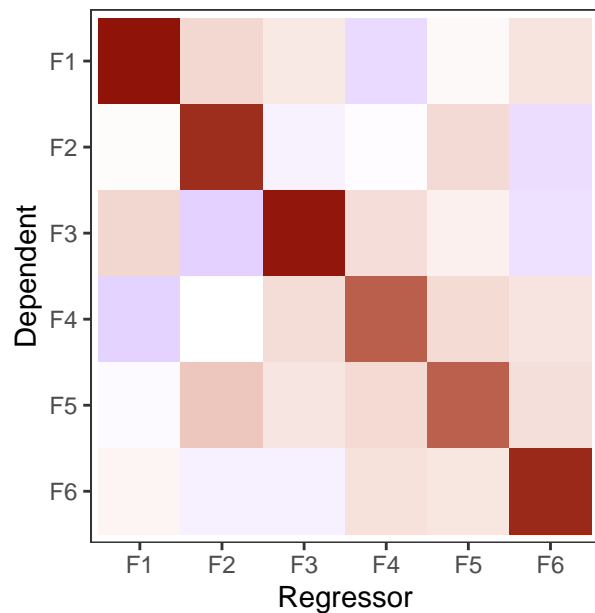


Nonzeros in factor loadings

 $L_1$  - norms of factor loadings

Dense VAR



Sparse VAR

