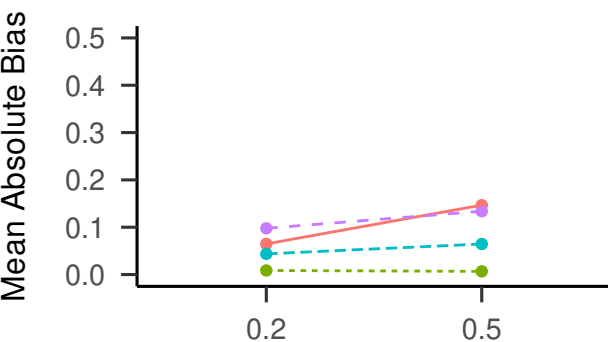
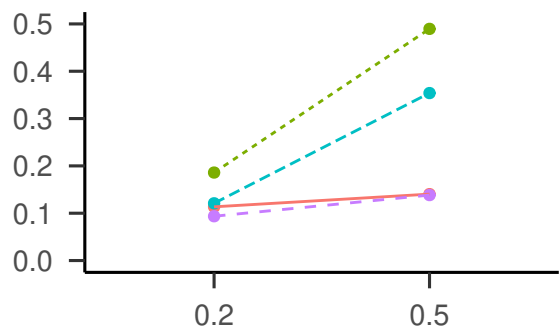


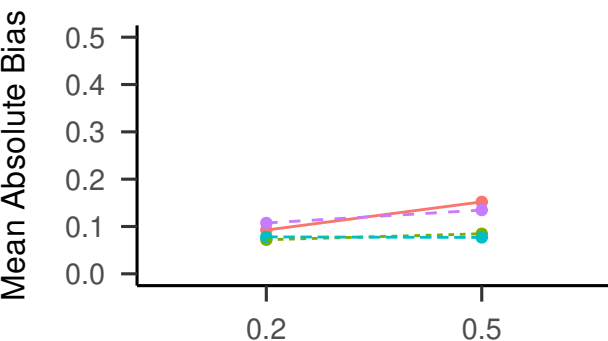
Cross-Loading 2-5



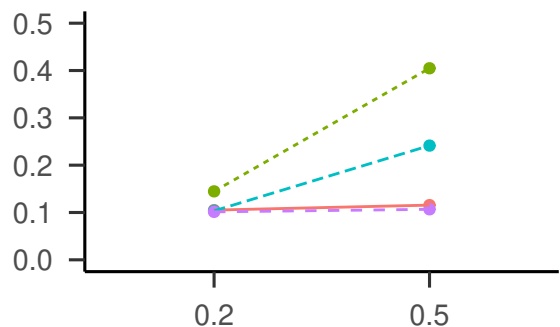
Cross-Loading 1 &amp; 6



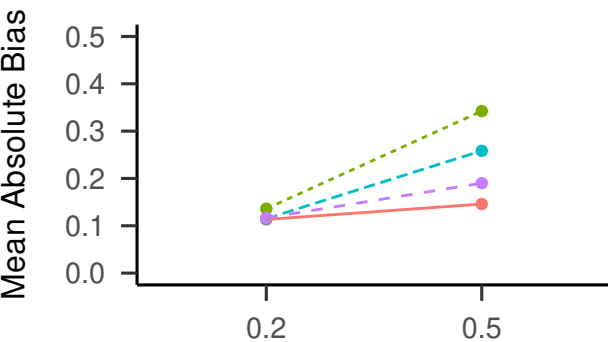
Main Loading 1, 2, 5 &amp; 6



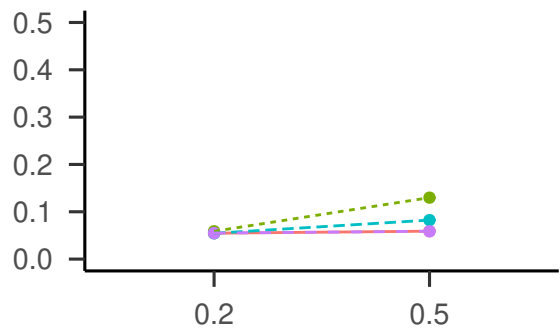
Main Loading 3 &amp; 4



Factor Correlation



Residual Variances 1-6



Size Cross-Loading

Size Cross Loading

—●— RHSP    - - - SVNP:  $\sigma^2 = 0.001$     - - - SVNP:  $\sigma^2 = 0.01$     - - - SVNP:  $\sigma^2 = 0.1$