**Sensitivity Analysis and Compare to NPLCM**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Model | theta2.mu | pr.nonindep.mean | pr.nonindep.sd | MAE.mu | MAE.prnum | Bhattacharyya | expKL |
| Sparse  Correlation  Model | -5 | 0.75 | 0.14 | 0.0408 | 0.0148 | 0.9838 | 0.9121 |
| -5 | 0.9 | 0.07 | 0.0374 | 0.0123 | 0.9820 | 0.9018 |
| -5 | 0.5 | 0.17 | 0.0411 | 0.0231 | 0.9815 | 0.9040 |
| -2 | 0.75 | 0.14 | 0.0372 | 0.0232 | 0.9790 | 0.8926 |
| -2 | 0.75 | 0.09 | 0.0367 | 0.0249 | 0.9790 | 0.8932 |
| -1.5 | 0.9 | 0.07 | 0.0375 | 0.0256 | 0.9770 | 0.8851 |
| -1.5 | 0.75 | 0.14 | 0.0383 | 0.0279 | 0.9770 | 0.8856 |
| -1 | 0.75 | 0.14 | 0.0378 | 0.0302 | 0.9748 | 0.8759 |
| -2 | 0.5 | 0.11 | 0.042 | 0.0367 | 0.9738 | 0.8697 |
| -1 | 0.5 | 0.11 | 0.0408 | 0.0392 | 0.9713 | 0.8601 |
| -2 | 0.5 | 0.22 | 0.0417 | 0.0384 | 0.9712 | 0.8610 |
| -1.5 | 0.5 | 0.11 | 0.0411 | 0.0388 | 0.9711 | 0.8595 |
| -1 | 0.75 | 0.09 | 0.0517 | 0.0192 | 0.9677 | 0.8303 |
| -1 | 0.5 | 0.22 | 0.0439 | 0.043 | 0.9673 | 0.8462 |
| Baker.nplcm | NA | NA | NA | 0.0453 | 0.0675 | 0.9494 | 0.4668 |



