SGFA Parameter Sensitivity Analysis K (Number of Factors) Sensitivity Sparsity (percW) Sensitivity -4.2 <sup>1e6</sup> -4.78-4.4-4.80-4.6 Log Likelihood Log Likelihood -5.0 -4.84 -5.2 -4.86 -5.4 -4.88 10 Number of Factors (K) 35 Sparsity (percW %) 6 8 12 14 20 25 30 40 45 50 MCMC Parameter Sensitivity Test Success Summary (8/8 total) 0 <sup>1e6</sup> 3.0 -1 2.5 2.0 Successful Tests Log Likelihood မ 1.0 -4 0.5 -5 0.0 MCMC fast standard Κ percW MCMC Configuration