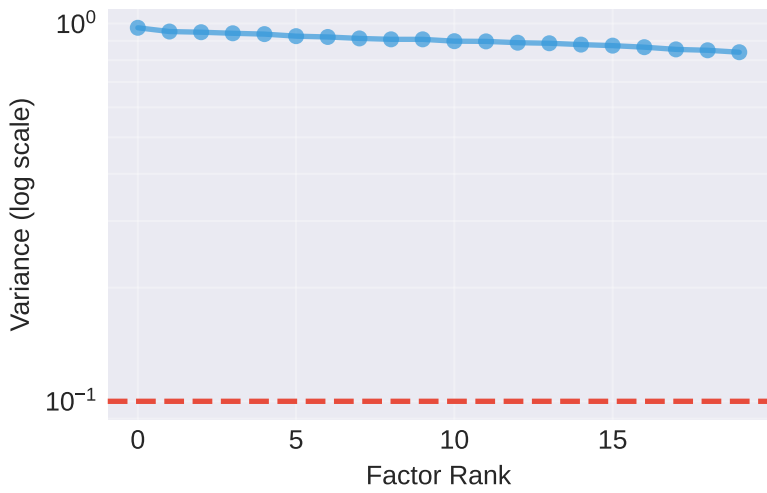


Factor Variance Analysis: ARD Shrinkage Assessment (K=20)

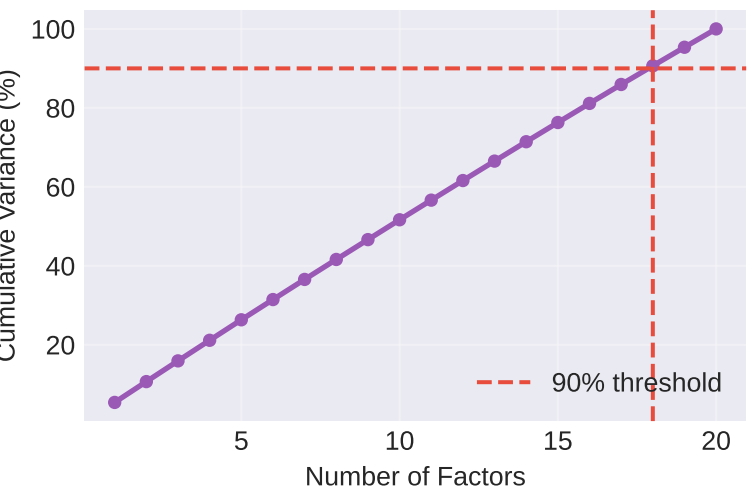
Factor Variance Profile (K=20): 20 Active Factors



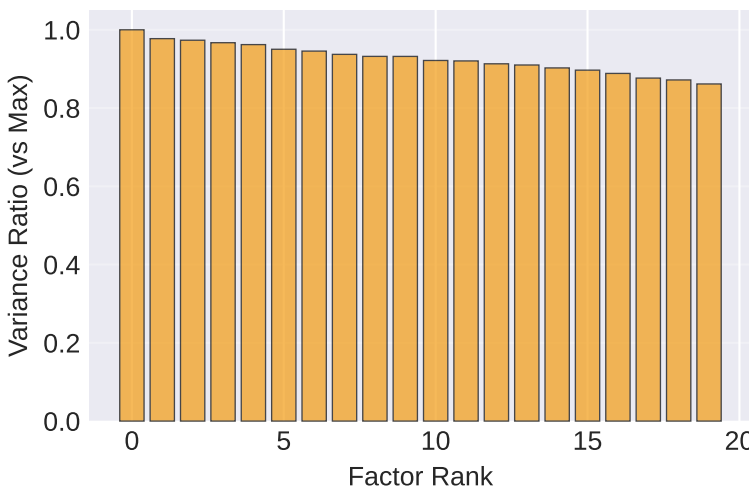
Log-Scale Variance
(Sharp drop = good ARD)



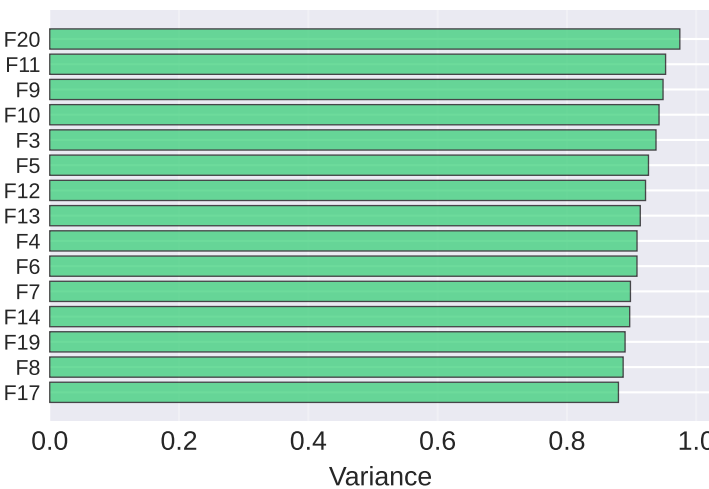
Cumulative Variance
(90% @ 18 factors)



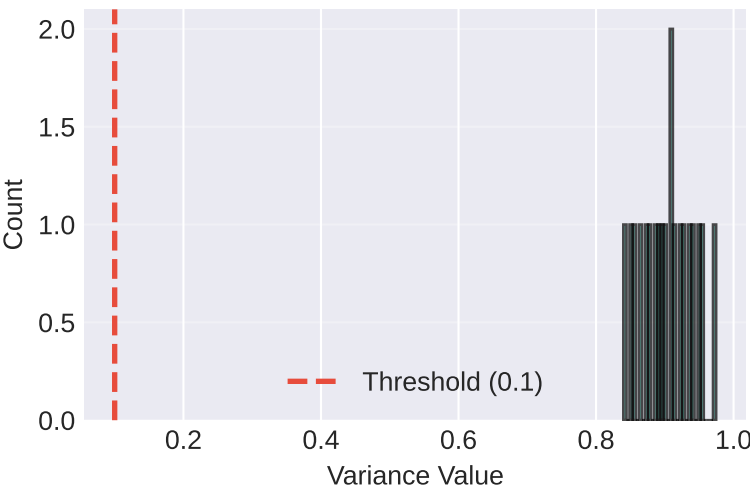
Normalized Variance Profile



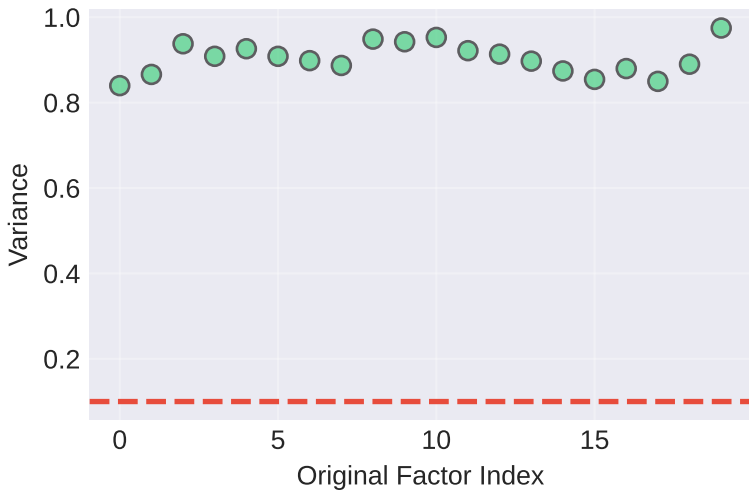
Top 15 Factors



Distribution of Factor Variances



Variance by Original Factor Order



VARIANCE PROFILE SUMMARY

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Total Factors (K):

Active Factors:

Effective Dim (90%):

20

20

18

Max Variance:

Mean Variance:

Median Variance:

0.9746

0.9035

0.9033

Top 3 Variances:

#20: 0.9746

#11: 0.9526

#9: 0.9486

ARD Shrinkage:

Shrinkage Ratio:

P00R

1.05

INTERPRETATION:

Poor shrinkage suggests:

• Convergence issues

• Overfitting

• Need longer sampling