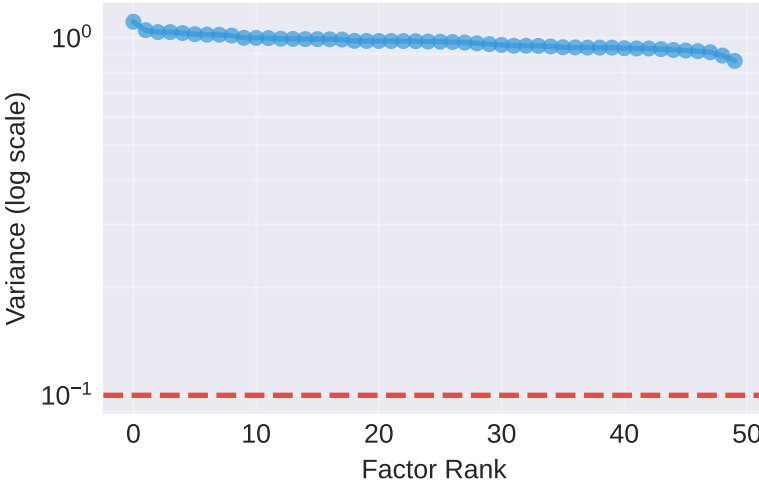


Factor Variance Analysis: ARD Shrinkage Assessment (K=50)

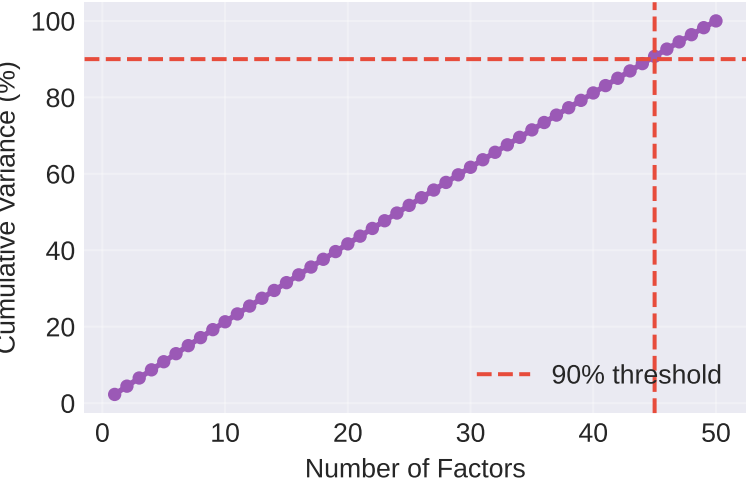
Factor Variance Profile (K=50): 50 Active Factors



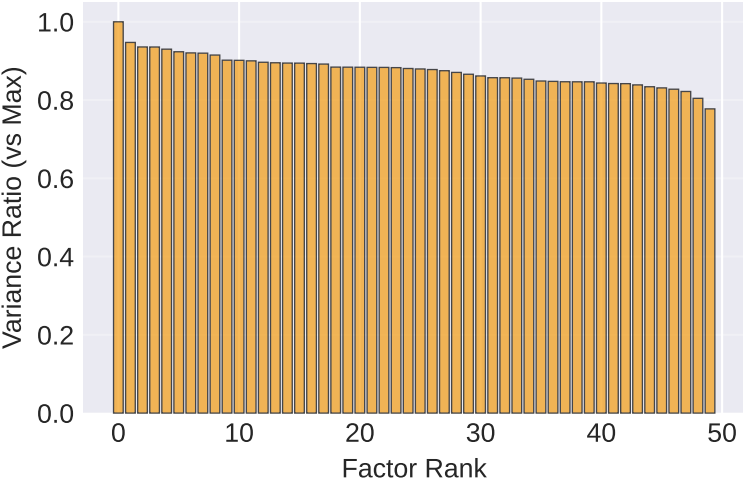
Log-Scale Variance
(Sharp drop = good ARD)



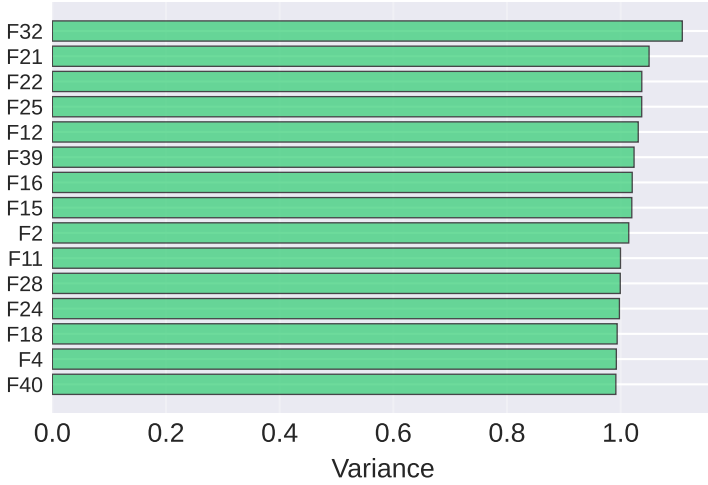
Cumulative Variance
(90% @ 45 factors)



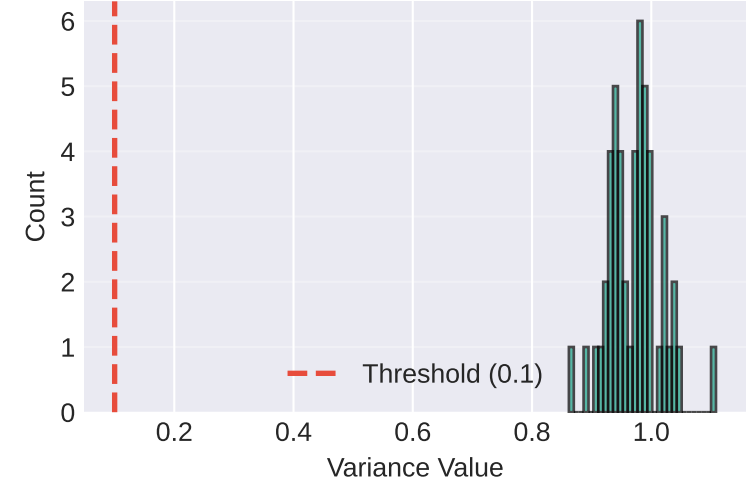
Normalized Variance Profile



Top 15 Factors



Distribution of Factor Variances



Variance by Original Factor Order



VARIANCE PROFILE SUMMARY

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Total Factors (K): 50
Active Factors: 50
Effective Dim (90%): 45

Max Variance: 1.1085
Mean Variance: 0.9718
Median Variance: 0.9755

Top 3 Variances:
#32: 1.1085
#21: 1.0500
#22: 1.0372

ARD Shrinkage: POOR ☐
Shrinkage Ratio: 1.05

INTERPRETATION:

Poor shrinkage suggests:

- Convergence issues
- Overfitting
- Need longer sampling