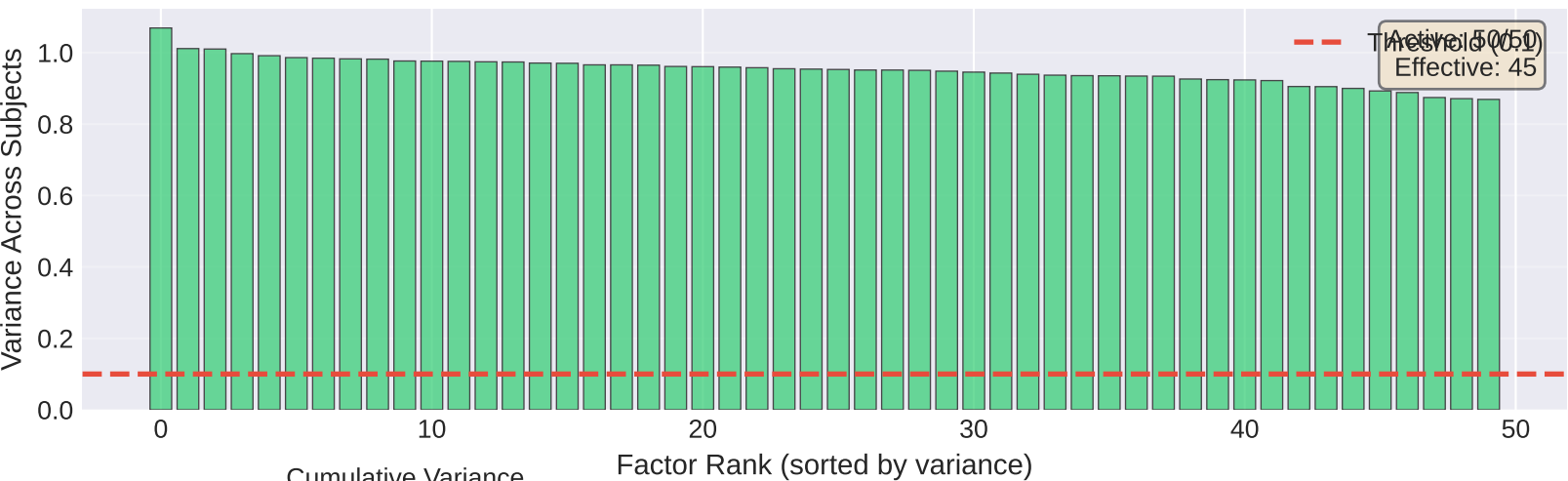
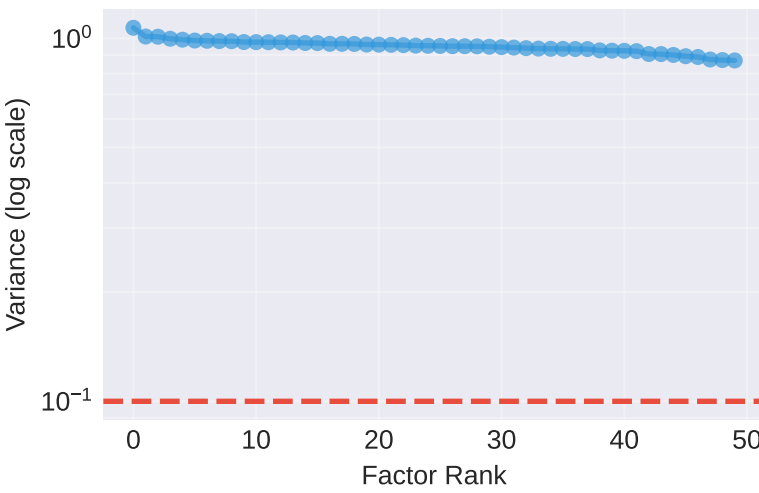


Factor Variance Analysis: ARD Shrinkage Assessment (K=50)

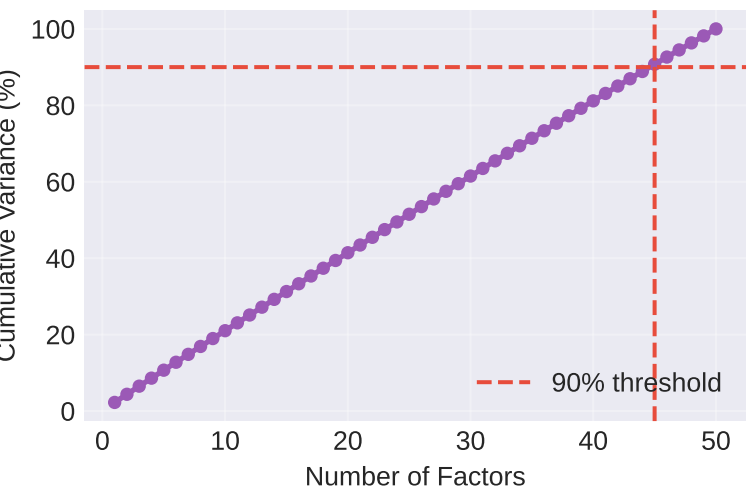
Factor Variance Profile (K=50): 50 Active Factors



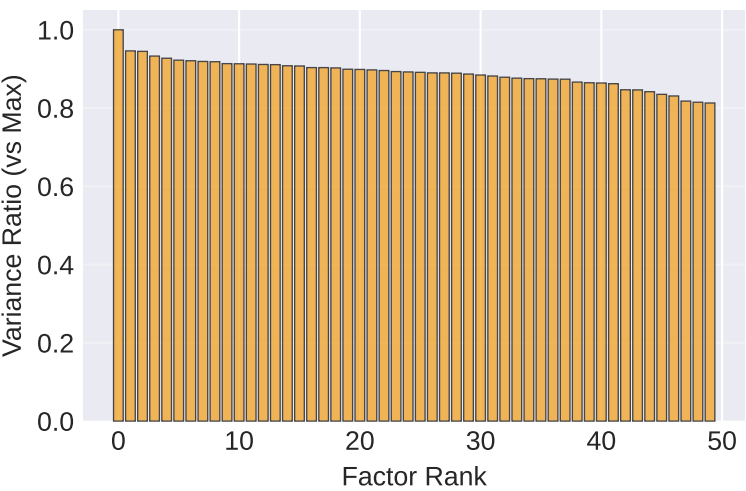
Log-Scale Variance
(Sharp drop = good ARD)



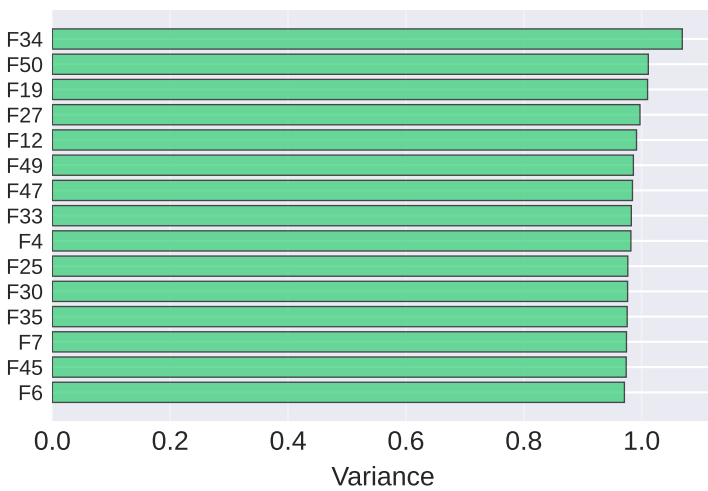
Cumulative Variance
(90% @ 45 factors)



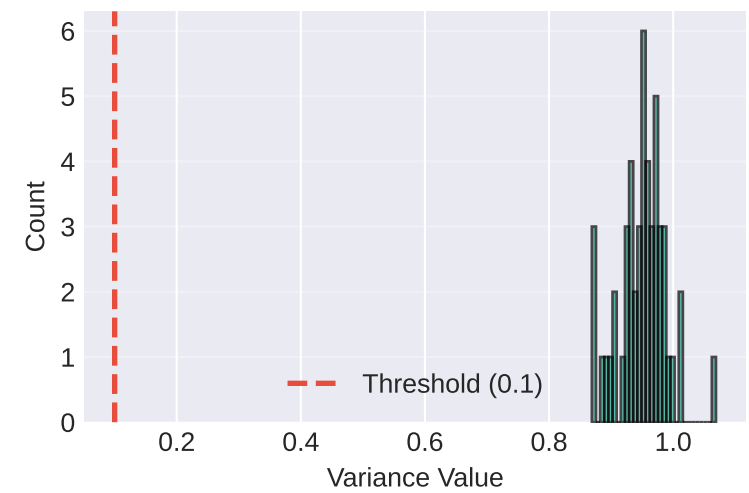
Normalized Variance Profile



Top 15 Factors



Distribution of Factor Variances



Variance by Original Factor Order



VARIANCE PROFILE SUMMARY

=====

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

Max Variance: 1.0689
Mean Variance: 0.9506
Median Variance: 0.9533

Top 3 Variances:
#34: 1.0689
#50: 1.0113
#19: 1.0100

ARD Shrinkage: POOR ☐
Shrinkage Ratio: 1.04

INTERPRETATION:

Poor shrinkage suggests:

- Convergence issues
- Overfitting
- Need longer sampling